



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For September 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	2025 On 07-November-13			Bond Future	108.27	107.6175	108.2727	107.6175	0.00
13/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
13/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
13/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
13/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	2737	3	2737	3	0.00
13/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	2727	3	2727	3	0.00
13/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	2717	3	2717	3	0.00
13/09/2013	2037 On 07-November-13			Bond Future	9.05	97.2519	9.0457	97.2519	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	3269	3	3269	3	0.00
13/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	3443	4	3443	4	0.00
13/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	3356	3	3356	3	0.00
13/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
13/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
13/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
13/09/2013	2037 On 06-February-14			Bond Future	9.14	94.2714	9.1413	94.2714	0.00
13/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	2124	2	2124	2	0.00
13/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	2212	2	2212	2	0.00
13/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	2037	2	2037	2	0.00
13/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
13/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
13/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
13/09/2013	2037 On 08-May-14			Bond Future	9.24	95.5629	9.2361	95.5629	0.00
13/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	1355	1	1355	1	0.00
13/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	1180	1	1180	1	0.00
13/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	1268	1	1268	1	0.00
13/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
13/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
13/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
13/09/2013	2038 On 07-November-13			Bond Future	104.96	104.9595	104.9615	104.9595	0.00
13/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
13/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
13/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
13/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	5029	5	5029	5	0.00
13/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	5039	5	5039	5	0.00
13/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	5049	5	5049	5	0.00
13/09/2013	2050 On 07-November-13			Bond Future	108.01	108.0054	108.0077	108.0054	122.00
13/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
13/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
13/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
13/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	1992	2	1992	2	0.00
13/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	2002	2	2002	2	0.00
13/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	1982	2	1982	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	AL37 On 07-November-13			Index Future	407.76	407.2510	407.7590	407.2510	0.00
13/09/2013	AL37 On 06-February-14			Index Future	413.11	412.5950	413.1110	412.5950	0.00
13/09/2013	AL7T On 07-November-13			Index Future	481.74	480.8000	481.7440	480.8000	1.00
13/09/2013	AL7T On 06-February-14			Index Future	488.07	487.1090	488.0660	487.1090	0.00
13/09/2013	ALBI On 07-November-13			Index Future	433.37	433.2280	433.3730	433.2280	769.00
13/09/2013	ALBI On 06-February-14			Index Future	439.06	438.9140	439.0610	438.9140	73.00
13/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2013	EL28 On 07-November-13			Bond Future	109.40	109.3938	109.3962	109.3938	0.00
13/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
13/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
13/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
13/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	614	1	614	1	0.00
13/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	604	1	604	1	0.00
13/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	594	1	594	1	0.00
13/09/2013	ES33 On 07-November-13			Bond Future	9.50	83.5973	9.4973	83.5973	6,292.00
13/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
13/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
13/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
13/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8274	8	8274	8	0.00
13/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8186	8	8186	8	0.00
13/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8098	8	8098	8	0.00
13/09/2013	ES33 On 06-February-14			Bond Future	9.61	84.6943	9.6132	84.6943	0.00
13/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
13/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
13/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
13/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	475	0	475	0	0.00
13/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	400	0	400	0	0.00
13/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	551	0	551	0	0.00
13/09/2013	GOVI On 07-November-13			GOVI	432.67	432.5090	432.6650	432.5090	120.00
13/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
13/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
13/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
13/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	133450	14	133450	14	0.00
13/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	133350	13	133350	13	0.00
13/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	133250	13	133250	13	0.00
13/09/2013	GOVI On 06-February-14			GOVI	438.34	438.1840	438.3430	438.1840	269.00
13/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
13/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00

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13/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
13/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	16570	2	16570	2	0.00
13/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	16470	2	16470	2	0.00
13/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	16670	2	16670	2	0.00
13/09/2013	GOVI On 08-May-14			GOVI	444.34	444.1840	444.3370	444.1840	0.00
13/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	23270	2	23270	2	0.00
13/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	23370	2	23370	2	0.00
13/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	23470	2	23470	2	0.00
13/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
13/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
13/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
13/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/09/2013	IGOV On 07-November-13			Index Future	194.05	193.5740	194.0470	193.5740	1,136.00
13/09/2013	IGOV On 06-February-14			Index Future	196.62	196.1380	196.6170	196.1380	174.00
13/09/2013	ILBI On 07-November-13			Index Future	524.01	521.5210	524.0080	521.5210	0.00
13/09/2013	ILBI On 06-February-14			Index Future	531.09	528.5650	531.0850	528.5650	186.00
13/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
13/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/09/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	700.00
13/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.17	94.8400	5.1700	94.8400	0.00
13/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.21	94.8000	5.2100	94.8000	3,000.00
13/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.29	94.7400	5.2900	94.7400	1,500.00
13/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.32	94.7100	5.3200	94.7100	1,000.00
13/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.49	94.5600	5.4900	94.5600	0.00
13/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.55	94.4800	5.5500	94.4800	400.00
13/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.93	94.0900	5.9300	94.0900	1,000.00
13/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.20	93.7900	6.2000	93.7900	0.00
13/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.51	93.4800	6.5100	93.4800	0.00
13/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.83	93.1700	6.8300	93.1700	250.00
13/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00

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13/09/2013	R023 On 07-November-13			Bond Future	7.84	100.6968	7.8435	100.6968	11,802.00
13/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	9233	9	9233	9	0.00
13/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	9306	10	9306	10	0.00
13/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	9161	9	9161	9	0.00
13/09/2013	R023 On 06-February-14			Bond Future	7.95	102.0182	7.9454	102.0182	0.00
13/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	605	1	605	1	0.00
13/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	541	1	541	1	0.00
13/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	668	1	668	1	0.00
13/09/2013	R157 On 07-November-13			Bond Future	6.13	114.7781	6.1303	114.7781	30,785.00
13/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	180	0	180	0	0.00
13/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	176	0	176	0	0.00
13/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	185	0	185	0	0.00
13/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	1173	1	1173	1	0.00
13/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	1187	1	1187	1	0.00
13/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	1158	1	1158	1	0.00
13/09/2013	R157 On 06-February-14			Bond Future	6.29	116.2843	6.2859	116.2843	280.00
13/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	416	0	416	0	0.00
13/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	426	0	426	0	0.00
13/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	421	0	421	0	0.00
13/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1444	1	1444	1	0.00
13/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1455	1	1455	1	0.00
13/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1433	1	1433	1	0.00
13/09/2013	R157 On 08-May-14			Bond Future	6.44	111.0675	6.4382	111.0675	0.00
13/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	311	0	311	0	0.00
13/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	308	0	308	0	0.00
13/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	305	0	305	0	0.00
13/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	1993	2	1993	2	0.00
13/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	2004	2	2004	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	1983	2	1983	2	0.00
13/09/2013	R157 On 07-August-14			Bond Future	6.63	112.6077	6.6318	112.6077	0.00
13/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	1052	1	1052	1	0.00
13/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	1058	1	1058	1	0.00
13/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	1063	1	1063	1	0.00
13/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	933	1	933	1	0.00
13/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	928	1	928	1	0.00
13/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	923	1	923	1	0.00
13/09/2013	R186 On 07-November-13			Bond Future	8.20	122.4906	8.1967	122.4906	58,331.00
13/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	2647	3	2647	3	0.00
13/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	4407	4	4407	4	0.00
13/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	5894	6	5894	6	0.00
13/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	94	0	94	0	1,000.00
13/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	7539	8	7539	8	0.00
13/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	3132	3	3132	3	0.00
13/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	39	0	39	0	5,290.00
13/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	2732	3	2732	3	0.00
13/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	2099	2	2099	2	1,000.00
13/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	2689	3	2689	3	0.00
13/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	3877	4	3877	4	0.00
13/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	1088	1	1088	1	1,030.00
13/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	3156	3	3156	3	0.00
13/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	1738	2	1738	2	4,000.00
13/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	2657	3	2657	3	250.00
13/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	14085	14	14085	14	0.00
13/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	16676	17	16676	17	0.00
13/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	3108	3	3108	3	0.00
13/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	3061	3	3061	3	0.00
13/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	651	1	651	1	1,200.00
13/09/2013	R186 On 06-February-14			Bond Future	8.29	118.8085	8.2934	118.8085	104.00
13/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	2649	3	2649	3	0.00
13/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	2618	3	2618	3	0.00
13/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	2679	3	2679	3	0.00
13/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	7476	7	7476	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	7537	7	7537	7	0.00
13/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	7600	8	7600	8	0.00
13/09/2013	R186 On 08-May-14			Bond Future	8.39	120.4360	8.3880	120.4360	0.00
13/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	1891	2	1891	2	0.00
13/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	1872	2	1872	2	0.00
13/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	1911	2	1911	2	0.00
13/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	13589	14	13589	14	0.00
13/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	13667	14	13667	14	0.00
13/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	13746	14	13746	14	0.00
13/09/2013	R186 On 07-August-14			Bond Future	8.48	116.8144	8.4832	116.8144	0.00
13/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	5874	6	5874	6	0.00
13/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	5950	6	5950	6	0.00
13/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	5912	6	5912	6	0.00
13/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	7457	7	7457	7	0.00
13/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	7505	7	7505	7	0.00
13/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	7410	7	7410	7	0.00
13/09/2013	R197 On 07-November-13			Bond Future	275.84	274.7153	275.8379	274.7153	2,100.00
13/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	4162	5	4162	5	0.00
13/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	4172	5	4172	5	0.00
13/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	4152	5	4152	5	0.00
13/09/2013	R201 On 07-November-13			Bond Future	5.20	107.2108	5.1989	107.2108	0.00
13/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	139	0	139	0	0.00
13/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	142	0	142	0	0.00
13/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	145	0	145	0	0.00
13/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	579	1	579	1	0.00
13/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	572	1	572	1	0.00
13/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	587	1	587	1	0.00
13/09/2013	R201 On 06-February-14			Bond Future	5.17	104.2099	5.1694	104.2099	0.00
13/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	454	0	454	0	0.00
13/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	463	0	463	0	0.00
13/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	458	0	458	0	0.00

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13/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	390	0	390	0	0.00
13/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	386	0	386	0	0.00
13/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	394	0	394	0	0.00
13/09/2013	R201 On 08-May-14			Bond Future	5.02	105.6373	5.0246	105.6373	0.00
13/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	354	0	354	0	0.00
13/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	356	0	356	0	0.00
13/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	351	0	351	0	0.00
13/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	516	1	516	1	0.00
13/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	520	1	520	1	0.00
13/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	523	1	523	1	0.00
13/09/2013	R201 On 07-August-14			Bond Future	4.58	102.6924	4.5842	102.6924	0.00
13/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	500	1	500	1	0.00
13/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	504	1	504	1	0.00
13/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	502	1	502	1	0.00
13/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	244	0	244	0	0.00
13/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	243	0	243	0	0.00
13/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	242	0	242	0	0.00
13/09/2013	R202 On 07-November-13			Bond Future	202.60	202.5982	202.6017	202.5982	43,251.00
13/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	6398	6	6398	6	0.00
13/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	6408	6	6408	6	0.00
13/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	6388	6	6388	6	0.00
13/09/2013	R203 On 07-November-13			Bond Future	6.94	105.5994	6.9450	105.5994	19,611.00
13/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	74	0	74	0	0.00
13/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	79	0	79	0	0.00
13/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	76	0	76	0	0.00
13/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	103410	103	103410	103	0.00
13/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	26	0	26	0	15.00
13/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	3360	3	3360	3	0.00
13/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	3328	3	3328	3	0.00
13/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
13/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	3393	3	3393	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	4344	4	4344	4	0.00
13/09/2013	R203 On 06-February-14			Bond Future	7.08	106.9852	7.0832	106.9852	0.00
13/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	360	0	360	0	0.00
13/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	373	0	373	0	0.00
13/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	258	0	258	0	16.00
13/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	367	0	367	0	0.00
13/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	3425	3	3425	3	0.00
13/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	3953	4	3953	4	0.00
13/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	3398	3	3398	3	0.00
13/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	3371	3	3371	3	0.00
13/09/2013	R203 On 08-May-14			Bond Future	7.22	104.2890	7.2156	104.2890	0.00
13/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	320	0	320	0	0.00
13/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	329	0	329	0	0.00
13/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	325	0	325	0	0.00
13/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	1989	2	1989	2	16.00
13/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	4832	5	4832	5	0.00
13/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	1442	1	1442	1	0.00
13/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	4778	5	4778	5	0.00
13/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	4805	5	4805	5	0.00
13/09/2013	R203 On 07-August-14			Bond Future	7.36	105.7349	7.3588	105.7349	0.00
13/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	1873	2	1873	2	0.00
13/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	1860	2	1860	2	0.00
13/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	1846	2	1846	2	0.00
13/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	2022	2	2022	2	0.00
13/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	2008	2	2008	2	0.00
13/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	2036	2	2036	2	0.00
13/09/2013	R204 On 07-November-13			Bond Future	7.16	106.5362	7.1550	106.5362	29,247.00
13/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	162	0	162	0	0.00
13/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	930	1	930	1	0.00
13/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	167	0	167	0	0.00
13/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	172	0	172	0	0.00
13/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	3933	4	3933	4	0.00
13/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	1601	2	1601	2	1,270.00
13/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	3893	4	3893	4	0.00

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13/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	3973	4	3973	4	0.00
13/09/2013	R204 On 06-February-14			Bond Future	7.27	103.9042	7.2709	103.9042	0.00
13/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	619	1	619	1	0.00
13/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	638	1	638	1	0.00
13/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	628	1	628	1	0.00
13/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	4314	4	4314	4	0.00
13/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	4281	4	4281	4	0.00
13/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	4247	4	4247	4	0.00
13/09/2013	R204 On 08-May-14			Bond Future	7.39	105.3274	7.3861	105.3274	0.00
13/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	635	1	635	1	0.00
13/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	628	1	628	1	0.00
13/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	643	1	643	1	0.00
13/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	6050	6	6050	6	0.00
13/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	5982	6	5982	6	0.00
13/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	6016	6	6016	6	0.00
13/09/2013	R204 On 07-August-14			Bond Future	7.51	102.7561	7.5074	102.7561	0.00
13/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	2672	3	2672	3	0.00
13/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	2635	3	2635	3	0.00
13/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	2654	3	2654	3	0.00
13/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	2885	3	2885	3	0.00
13/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	2848	3	2848	3	0.00
13/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	2867	3	2867	3	0.00
13/09/2013	R206 On 07-November-13			Bond Future	5.29	102.7989	5.2856	102.7989	0.00
13/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	33	0	33	0	0.00
13/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	34	0	34	0	0.00
13/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	34	0	34	0	0.00
13/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	211	0	211	0	0.00
13/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	210	0	210	0	0.00
13/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	209	0	209	0	0.00
13/09/2013	R207 On 07-November-13			Bond Future	7.48	101.0550	7.4785	101.0550	27,295.00
13/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	311	0	311	0	0.00
13/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	303	0	303	0	0.00
13/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	296	0	296	0	0.00
13/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	4163	4	4163	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	4120	4	4120	4	0.00
13/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	4206	4	4206	4	0.00
13/09/2013	R207 On 06-February-14			Bond Future	7.59	98.7420	7.5919	98.7420	0.00
13/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	762	1	762	1	0.00
13/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	773	1	773	1	0.00
13/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	752	1	752	1	0.00
13/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	5270	5	5270	5	0.00
13/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	5309	5	5309	5	0.00
13/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	5232	5	5232	5	0.00
13/09/2013	R207 On 08-May-14			Bond Future	7.71	100.0947	7.7072	100.0947	0.00
13/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	743	1	743	1	0.00
13/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	752	1	752	1	0.00
13/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	735	1	735	1	0.00
13/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	7775	8	7775	8	0.00
13/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	7815	8	7815	8	0.00
13/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	7734	8	7734	8	0.00
13/09/2013	R207 On 07-August-14			Bond Future	7.83	97.8419	7.8275	97.8419	0.00
13/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	3169	3	3169	3	0.00
13/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	3210	3	3210	3	0.00
13/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	3190	3	3190	3	0.00
13/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	3738	4	3738	4	0.00
13/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	3761	4	3761	4	0.00
13/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	3716	4	3716	4	0.00
13/09/2013	R208 On 07-November-13			Bond Future	7.60	95.8807	7.5995	95.8807	14,354.00
13/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	283	0	283	0	0.00
13/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	1360	1	1360	1	0.00
13/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	276	0	276	0	0.00
13/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	291	0	291	0	0.00
13/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	1900	2	1900	2	1,520.00
13/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	4781	5	4781	5	0.00
13/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	4682	5	4682	5	0.00
13/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	4731	5	4731	5	0.00
13/09/2013	R208 On 06-February-14			Bond Future	7.70	97.1389	7.7037	97.1389	0.00
13/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	793	1	793	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	804	1	804	1	0.00
13/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	816	1	816	1	0.00
13/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	5920	6	5920	6	0.00
13/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	5964	6	5964	6	0.00
13/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	6009	6	6009	6	0.00
13/09/2013	R208 On 08-May-14			Bond Future	7.80	95.0725	7.8044	95.0725	0.00
13/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	702	1	702	1	0.00
13/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	719	1	719	1	0.00
13/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	710	1	710	1	0.00
13/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	8776	9	8776	9	0.00
13/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	8681	9	8681	9	0.00
13/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	8728	9	8728	9	0.00
13/09/2013	R208 On 07-August-14			Bond Future	7.91	96.3905	7.9078	96.3905	0.00
13/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	3343	3	3343	3	0.00
13/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	3319	3	3319	3	0.00
13/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	3366	3	3366	3	0.00
13/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	3873	4	3873	4	0.00
13/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	3847	4	3847	4	0.00
13/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	3899	4	3899	4	0.00
13/09/2013	R209 On 07-November-13			Bond Future	8.88	75.4461	8.8812	75.4461	19,302.00
13/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	1837	2	1837	2	0.00
13/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	2295	2	2295	2	0.00
13/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	4947	5	4947	5	0.00
13/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	2330	2	2330	2	0.00
13/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	4209	4	4209	4	0.00
13/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	2365	2	2365	2	0.00
13/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	5462	6	5462	6	0.00
13/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	6539	7	6539	7	0.00
13/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	3003	3	3003	3	0.00
13/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	1114	1	1114	1	5,000.00
13/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	3652	4	3652	4	4,700.00
13/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	2917	3	2917	3	0.00
13/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	1452	1	1452	1	1,000.00
13/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	630	1	630	1	1,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	2960	3	2960	3	0.00
13/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	927	1	927	1	980.00
13/09/2013	R209 On 06-February-14			Bond Future	8.97	76.4362	8.9685	76.4362	410.00
13/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	2846	3	2846	3	0.00
13/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	2905	3	2905	3	0.00
13/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	2876	3	2876	3	0.00
13/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	6208	6	6208	6	0.00
13/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	6156	6	6156	6	0.00
13/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	6105	6	6105	6	0.00
13/09/2013	R209 On 08-May-14			Bond Future	9.05	74.3378	9.0526	74.3378	0.00
13/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	1982	2	1982	2	0.00
13/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	1963	2	1963	2	0.00
13/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	1943	2	1943	2	0.00
13/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	11861	12	11861	12	0.00
13/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	11932	12	11932	12	0.00
13/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	11789	12	11789	12	0.00
13/09/2013	R209 On 07-August-14			Bond Future	9.14	75.3686	9.1366	75.3686	0.00
13/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	5904	6	5904	6	0.00
13/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	5938	6	5938	6	0.00
13/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	5870	6	5870	6	0.00
13/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	6504	6	6504	6	0.00
13/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	6585	7	6585	7	0.00
13/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	6545	6	6545	6	0.00
13/09/2013	R210 On 07-November-13			Bond Future	154.73	153.7912	154.7299	153.7912	1,319.00
13/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	5260	6	5260	6	0.00
13/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	5270	6	5270	6	0.00
13/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	5280	6	5280	6	0.00
13/09/2013	R211 On 07-November-13			Bond Future	128.32	128.3223	128.3171	128.3223	522.00
13/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1683	2	1683	2	0.00
13/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1693	2	1693	2	0.00
13/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1673	2	1673	2	0.00
13/09/2013	R212 On 07-November-13			Bond Future	129.65	129.1681	129.6523	129.1681	21,791.00
13/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	3348	4	3348	4	0.00
13/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	3358	4	3358	4	0.00
13/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	3338	4	3338	4	0.00
13/09/2013	R213 On 07-November-13			Bond Future	8.75	86.0048	8.7458	86.0048	19,495.00
13/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	2097	2	2097	2	0.00
13/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	2064	2	2064	2	0.00
13/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	2030	2	2030	2	0.00
13/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	3215	3	3215	3	0.00
13/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	3170	3	3170	3	0.00
13/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	3262	3	3262	3	0.00
13/09/2013	R213 On 06-February-14			Bond Future	8.84	87.1334	8.8417	87.1334	0.00
13/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	2627	3	2627	3	0.00
13/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	2655	3	2655	3	0.00
13/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	2683	3	2683	3	0.00
13/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	6971	7	6971	7	0.00
13/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	6917	7	6917	7	0.00
13/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	7026	7	7026	7	0.00
13/09/2013	R213 On 08-May-14			Bond Future	8.93	84.7882	8.9305	84.7882	0.00
13/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	1894	2	1894	2	0.00
13/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	1931	2	1931	2	0.00
13/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	1913	2	1913	2	0.00
13/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	12461	12	12461	12	0.00
13/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	12532	13	12532	13	0.00
13/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	12390	12	12390	12	0.00
13/09/2013	R213 On 07-August-14			Bond Future	9.02	85.9637	9.0208	85.9637	0.00
13/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	5776	6	5776	6	0.00
13/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	5844	6	5844	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	5810	6	5810	6	0.00
13/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	7051	7	7051	7	0.00
13/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	7093	7	7093	7	0.00
13/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	7135	7	7135	7	0.00
13/09/2013	R214 On 07-November-13			Bond Future	9.04	75.8016	9.0428	75.8016	2,427.00
13/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	188	0	188	0	0.00
13/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	183	0	183	0	0.00
13/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	178	0	178	0	0.00
13/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	11187	11	11187	11	0.00
13/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	11094	11	11094	11	0.00
13/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	11281	11	11281	11	0.00
13/09/2013	R214 On 06-February-14			Bond Future	9.13	76.7964	9.1333	76.7964	0.00
13/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	4126	4	4126	4	0.00
13/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	4090	4	4090	4	0.00
13/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	4055	4	4055	4	0.00
13/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	5137	5	5137	5	0.00
13/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	5182	5	5182	5	0.00
13/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	5093	5	5093	5	0.00
13/09/2013	R248 On 07-November-13			Bond Future	9.07	98.4904	9.0736	98.4904	10,260.00
13/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	13918	14	13918	14	0.00
13/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	14047	14	14047	14	0.00
13/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	14176	14	14176	14	0.00
13/09/2013	R248 On 06-February-14			Bond Future	9.17	99.7829	9.1657	99.7829	0.00
13/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
13/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	761	1	761	1	0.00
13/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	660	1	660	1	0.00
13/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	559	0	559	0	0.00