



# 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
20/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	2025 On 07-November-13			Bond Future	110.04	109.4851	110.0395	109.4851	0.00
20/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
20/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
20/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
20/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	970	2	970	2	0.00
20/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	960	2	960	2	0.00
20/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	950	2	950	2	0.00
20/09/2013	2037 On 07-November-13			Bond Future	8.86	98.7069	8.8599	98.7069	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
20/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	5009	5	5009	5	0.00
20/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	5183	5	5183	5	0.00
20/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	5096	5	5096	5	0.00
20/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
20/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
20/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
20/09/2013	2037 On 06-February-14			Bond Future	8.95	95.7464	8.9495	95.7464	0.00
20/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	3889	4	3889	4	0.00
20/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	3976	4	3976	4	0.00
20/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	3801	4	3801	4	0.00
20/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
20/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
20/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
20/09/2013	2037 On 08-May-14			Bond Future	9.04	97.0526	9.0389	97.0526	0.00
20/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	3139	3	3139	3	0.00
20/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	2965	3	2965	3	0.00
20/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	3052	3	3052	3	0.00
20/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
20/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
20/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
20/09/2013	2038 On 07-November-13			Bond Future	106.15	106.1483	106.1496	106.1483	0.00
20/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
20/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
20/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
20/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	3840	4	3840	4	0.00
20/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	3850	4	3850	4	0.00
20/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	3860	4	3860	4	0.00
20/09/2013	2050 On 07-November-13			Bond Future	110.13	108.0226	110.1292	108.0226	122.00
20/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	139	0	139	0	0.00
20/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	129	0	129	0	0.00
20/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	119	0	119	0	0.00
20/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	2	0	2	0.00
20/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	2	0	2	0.00
20/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	2	0	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
20/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	AL37 On 07-November-13			Index Future	411.45	411.6400	411.4450	411.6400	0.00
20/09/2013	AL37 On 06-February-14			Index Future	416.85	417.0460	416.8500	417.0460	0.00
20/09/2013	AL7T On 07-November-13			Index Future	489.04	489.1540	489.0370	489.1540	1.00
20/09/2013	AL7T On 06-February-14			Index Future	495.46	495.5780	495.4610	495.5780	0.00
20/09/2013	ALBI On 07-November-13			Index Future	439.20	438.9960	439.1990	438.9960	769.00
20/09/2013	ALBI On 06-February-14			Index Future	444.97	444.7610	444.9690	444.7610	73.00
20/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	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
20/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2013	EL28 On 07-November-13			Bond Future	110.49	109.4115	110.4851	109.4115	0.00
20/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	485	0	485	0	0.00
20/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	495	0	495	0	0.00
20/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	475	0	475	0	0.00
20/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	1	0	1	0.00
20/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	1	0	1	0.00
20/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	1	0	1	0.00
20/09/2013	ES33 On 07-November-13			Bond Future	9.33	84.6538	9.3300	84.6538	6,292.00
20/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
20/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
20/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
20/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	6983	7	6983	7	0.00
20/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6894	7	6894	7	0.00
20/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6806	7	6806	7	0.00
20/09/2013	ES33 On 06-February-14			Bond Future	9.44	85.7656	9.4402	85.7656	0.00
20/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	759	1	759	1	0.00
20/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	910	1	910	1	0.00
20/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	835	1	835	1	0.00
20/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
20/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
20/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
20/09/2013	GOVI On 07-November-13			GOVI	438.47	438.2870	438.4660	438.2870	123.00
20/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
20/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
20/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
20/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	75440	8	75440	8	0.00
20/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	75340	8	75340	8	0.00
20/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	75240	8	75240	8	0.00
20/09/2013	GOVI On 06-February-14			GOVI	444.23	444.0430	444.2260	444.0430	269.00
20/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	42360	4	42360	4	0.00
20/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	42160	4	42160	4	0.00

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20/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	42260	4	42260	4	0.00
20/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
20/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
20/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
20/09/2013	GOVI On 08-May-14			GOVI	450.28	450.0980	450.2820	450.0980	0.00
20/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	82720	8	82720	8	0.00
20/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	82820	8	82820	8	0.00
20/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	82920	8	82920	8	0.00
20/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
20/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
20/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
20/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/09/2013	IGOV On 07-November-13			Index Future	196.69	196.2420	196.6850	196.2420	1,136.00
20/09/2013	IGOV On 06-February-14			Index Future	199.29	198.8430	199.2930	198.8430	174.00
20/09/2013	ILBI On 07-November-13			Index Future	525.59	525.5880	525.5880	525.5880	0.00
20/09/2013	ILBI On 06-February-14			Index Future	532.68	532.6840	532.6840	532.6840	186.00
20/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
20/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	0.00
20/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.18	94.8200	5.1800	94.8200	3,000.00
20/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.26	94.7400	5.2600	94.7400	1,500.00
20/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.30	94.7000	5.3000	94.7000	1,000.00
20/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.43	94.5800	5.4300	94.5800	0.00
20/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.49	94.5100	5.4900	94.5100	400.00
20/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.79	94.2200	5.7900	94.2200	1,000.00
20/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.06	93.9900	6.0600	93.9900	0.00
20/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.32	93.7300	6.3200	93.7300	0.00
20/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.61	93.4400	6.6100	93.4400	250.00
20/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.89	93.1600	6.8900	93.1600	0.00
20/09/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.18	92.8700	7.1800	92.8700	0.00

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20/09/2013	R023 On 07-November-13			Bond Future	7.57	102.7274	7.5749	102.7274	11,754.00
20/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	7470	7	7470	7	0.00
20/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	7543	8	7543	8	0.00
20/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	7397	7	7397	7	0.00
20/09/2013	R023 On 06-February-14			Bond Future	7.67	104.0765	7.6655	104.0765	0.00
20/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	1183	1	1183	1	0.00
20/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	1247	1	1247	1	0.00
20/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	1120	1	1120	1	0.00
20/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
20/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
20/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
20/09/2013	R157 On 07-November-13			Bond Future	5.98	115.0900	5.9796	115.0900	29,165.00
20/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	219	0	219	0	0.00
20/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	214	0	214	0	0.00
20/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	225	0	225	0	0.00
20/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	930	1	930	1	0.00
20/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	944	1	944	1	0.00
20/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	917	1	917	1	0.00
20/09/2013	R157 On 06-February-14			Bond Future	6.11	116.6016	6.1073	116.6016	280.00
20/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	485	0	485	0	0.00
20/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	497	1	497	1	0.00
20/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	491	1	491	1	0.00
20/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1228	1	1228	1	0.00
20/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1239	1	1239	1	0.00
20/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1218	1	1218	1	0.00
20/09/2013	R157 On 08-May-14			Bond Future	6.23	111.3824	6.2268	111.3824	0.00
20/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	358	0	358	0	0.00
20/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	354	0	354	0	0.00
20/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	351	0	351	0	0.00
20/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	1755	2	1755	2	0.00
20/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	1765	2	1765	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
20/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	1745	2	1745	2	0.00
20/09/2013	R157 On 07-August-14			Bond Future	6.37	112.9317	6.3654	112.9317	0.00
20/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	1180	1	1180	1	0.00
20/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	1187	1	1187	1	0.00
20/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	1193	1	1193	1	0.00
20/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	770	1	770	1	0.00
20/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	765	1	765	1	0.00
20/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	761	1	761	1	0.00
20/09/2013	R186 On 07-November-13			Bond Future	7.92	124.6894	7.9238	124.6894	57,141.00
20/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	5998	6	5998	6	0.00
20/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	3777	4	3777	4	0.00
20/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	7754	8	7754	8	0.00
20/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	141	0	141	0	1,000.00
20/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	9609	9	9609	9	0.00
20/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	4405	4	4405	4	0.00
20/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	57	0	57	0	5,290.00
20/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	3888	4	3888	4	0.00
20/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	3050	3	3050	3	1,000.00
20/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	3832	4	3832	4	0.00
20/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	471	1	471	1	1,030.00
20/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	2351	2	2351	2	0.00
20/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	852	1	852	1	4,000.00
20/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	1810	2	1810	2	0.00
20/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	1453	2	1453	2	250.00
20/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	11655	12	11655	12	0.00
20/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	14217	14	14217	14	0.00
20/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	1775	2	1775	2	0.00
20/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	246	0	246	0	1,200.00
20/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	1740	2	1740	2	0.00
20/09/2013	R186 On 06-February-14			Bond Future	8.01	121.0376	8.0105	121.0376	115.00
20/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	3409	3	3409	3	0.00
20/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	3371	3	3371	3	0.00
20/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	3447	3	3447	3	0.00
20/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	5732	6	5732	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
20/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	5787	6	5787	6	0.00
20/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	5842	6	5842	6	0.00
20/09/2013	R186 On 08-May-14			Bond Future	8.10	122.6884	8.0953	122.6884	0.00
20/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	2365	2	2365	2	0.00
20/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	2341	2	2341	2	0.00
20/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	2389	2	2389	2	0.00
20/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	11528	12	11528	12	0.00
20/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	11601	12	11601	12	0.00
20/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	11675	12	11675	12	0.00
20/09/2013	R186 On 07-August-14			Bond Future	8.18	119.1031	8.1794	119.1031	0.00
20/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	7002	7	7002	7	0.00
20/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	7088	7	7088	7	0.00
20/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	7045	7	7045	7	0.00
20/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	6012	6	6012	6	0.00
20/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	6054	6	6054	6	0.00
20/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	5970	6	5970	6	0.00
20/09/2013	R197 On 07-November-13			Bond Future	278.54	278.3195	278.5448	278.3195	2,049.00
20/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	1455	2	1455	2	0.00
20/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	1465	2	1465	2	0.00
20/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	1445	2	1445	2	0.00
20/09/2013	R201 On 07-November-13			Bond Future	5.10	107.3195	5.1000	107.3195	0.00
20/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	151	0	151	0	0.00
20/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	154	0	154	0	0.00
20/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	158	0	158	0	0.00
20/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	484	0	484	0	0.00
20/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	476	0	476	0	0.00
20/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	491	0	491	0	0.00
20/09/2013	R201 On 06-February-14			Bond Future	5.04	104.3211	5.0388	104.3211	0.00
20/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	501	1	501	1	0.00
20/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	512	1	512	1	0.00
20/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	507	1	507	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
20/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	327	0	327	0	0.00
20/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	324	0	324	0	0.00
20/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	330	0	330	0	0.00
20/09/2013	R201 On 08-May-14			Bond Future	4.85	105.7439	4.8459	105.7439	0.00
20/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	397	0	397	0	0.00
20/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	400	0	400	0	0.00
20/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	394	0	394	0	0.00
20/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	452	0	452	0	0.00
20/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	455	0	455	0	0.00
20/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	458	0	458	0	0.00
20/09/2013	R201 On 07-August-14			Bond Future	4.27	102.8049	4.2748	102.8049	0.00
20/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	564	1	564	1	0.00
20/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	569	1	569	1	0.00
20/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	567	1	567	1	0.00
20/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	197	0	197	0	0.00
20/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	195	0	195	0	0.00
20/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	194	0	194	0	0.00
20/09/2013	R202 On 07-November-13			Bond Future	205.98	205.9794	205.9816	205.9794	43,251.00
20/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	3018	3	3018	3	0.00
20/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	3028	3	3028	3	0.00
20/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	3008	3	3008	3	0.00
20/09/2013	R203 On 07-November-13			Bond Future	6.75	106.3847	6.7472	106.3847	19,611.00
20/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	100	0	100	0	0.00
20/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	108	0	108	0	0.00
20/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	104	0	104	0	0.00
20/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	104087	104	104087	104	0.00
20/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	34	0	34	0	15.00
20/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	2711	3	2711	3	0.00
20/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	2679	3	2679	3	0.00
20/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
20/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	2743	3	2743	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
20/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	3674	4	3674	4	0.00
20/09/2013	R203 On 06-February-14			Bond Future	6.87	107.7819	6.8686	107.7819	0.00
20/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	459	0	459	0	0.00
20/09/2013	R203 On 06-February-14	6.84	Call	Bond Future	1284	1	1284	1	13.00
20/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	475	0	475	0	0.00
20/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	327	0	327	0	16.00
20/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	467	0	467	0	0.00
20/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	2836	3	2836	3	0.00
20/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	3334	3	3334	3	0.00
20/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	2811	3	2811	3	0.00
20/09/2013	R203 On 06-February-14	6.84	Put	Bond Future	1376	1	1376	1	0.00
20/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	2786	3	2786	3	0.00
20/09/2013	R203 On 08-May-14			Bond Future	6.98	105.0904	6.9840	105.0904	0.00
20/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	397	0	397	0	0.00
20/09/2013	R203 On 08-May-14	6.84	Call	Bond Future	1422	1	1422	1	13.00
20/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	386	0	386	0	0.00
20/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	391	0	391	0	0.00
20/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	2335	2	2335	2	16.00
20/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	4205	4	4205	4	0.00
20/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	1095	1	1095	1	0.00
20/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	4154	4	4154	4	0.00
20/09/2013	R203 On 08-May-14	6.84	Put	Bond Future	1856	2	1856	2	0.00
20/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	4179	4	4179	4	0.00
20/09/2013	R203 On 07-August-14			Bond Future	7.10	106.5518	7.1049	106.5518	0.00
20/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	2166	2	2166	2	0.00
20/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	2150	2	2150	2	0.00
20/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	2135	2	2135	2	0.00
20/09/2013	R203 On 07-August-14	6.84	Call	Bond Future	1508	2	1508	2	30.00
20/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	1608	2	1608	2	0.00
20/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	1596	2	1596	2	0.00
20/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	1620	2	1620	2	0.00
20/09/2013	R203 On 07-August-14	6.84	Put	Bond Future	2249	2	2249	2	0.00
20/09/2013	R204 On 07-November-13			Bond Future	6.93	107.6946	6.9343	107.6946	30,648.00
20/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	224	0	224	0	0.00

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20/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	1267	1	1267	1	0.00
20/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	231	0	231	0	0.00
20/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	238	0	238	0	0.00
20/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	3040	3	3040	3	0.00
20/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	981	1	981	1	1,270.00
20/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	3002	3	3002	3	0.00
20/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	3078	3	3078	3	0.00
20/09/2013	R204 On 06-February-14			Bond Future	7.04	105.0790	7.0358	105.0790	0.00
20/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	791	1	791	1	0.00
20/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	815	1	815	1	0.00
20/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	803	1	803	1	0.00
20/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	3516	3	3516	3	0.00
20/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	3485	3	3485	3	0.00
20/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	3455	3	3455	3	0.00
20/09/2013	R204 On 08-May-14			Bond Future	7.14	106.5121	7.1367	106.5121	0.00
20/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	771	1	771	1	0.00
20/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	762	1	762	1	0.00
20/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	780	1	780	1	0.00
20/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	5205	5	5205	5	0.00
20/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	5140	5	5140	5	0.00
20/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	5173	5	5173	5	0.00
20/09/2013	R204 On 07-August-14			Bond Future	7.24	103.9617	7.2401	103.9617	0.00
20/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	3065	3	3065	3	0.00
20/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	3023	3	3023	3	0.00
20/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	3044	3	3044	3	0.00
20/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	2278	2	2278	2	0.00
20/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	2245	2	2245	2	0.00
20/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	2261	2	2261	2	0.00
20/09/2013	R206 On 07-November-13			Bond Future	5.12	102.8278	5.1180	102.8278	0.00
20/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	36	0	36	0	0.00
20/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	36	0	36	0	0.00
20/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	36	0	36	0	0.00
20/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	184	0	184	0	0.00
20/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	182	0	182	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
20/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	181	0	181	0	0.00
20/09/2013	R207 On 07-November-13			Bond Future	7.24	102.4518	7.2385	102.4518	21,305.00
20/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	456	0	456	0	0.00
20/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	444	0	444	0	0.00
20/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	433	0	433	0	0.00
20/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	3133	3	3133	3	0.00
20/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	3094	3	3094	3	0.00
20/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	3173	3	3173	3	0.00
20/09/2013	R207 On 06-February-14			Bond Future	7.34	100.1582	7.3387	100.1582	0.00
20/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	1000	1	1000	1	0.00
20/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	1014	1	1014	1	0.00
20/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	986	1	986	1	0.00
20/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	4320	4	4320	4	0.00
20/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	4356	4	4356	4	0.00
20/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	4285	4	4285	4	0.00
20/09/2013	R207 On 08-May-14			Bond Future	7.44	101.5242	7.4409	101.5242	0.00
20/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	922	1	922	1	0.00
20/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	932	1	932	1	0.00
20/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	912	1	912	1	0.00
20/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	6754	7	6754	7	0.00
20/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	6792	7	6792	7	0.00
20/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	6715	7	6715	7	0.00
20/09/2013	R207 On 07-August-14			Bond Future	7.55	99.2956	7.5453	99.2956	0.00
20/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	3705	4	3705	4	0.00
20/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	3751	4	3751	4	0.00
20/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	3728	4	3728	4	0.00
20/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	3057	3	3057	3	0.00
20/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	3078	3	3078	3	0.00
20/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	3037	3	3037	3	0.00
20/09/2013	R208 On 07-November-13			Bond Future	7.35	97.4639	7.3452	97.4639	10,081.00
20/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	427	0	427	0	0.00
20/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	1937	2	1937	2	0.00
20/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	416	0	416	0	0.00
20/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	439	0	439	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
20/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	1090	1	1090	1	1,520.00
20/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	3533	4	3533	4	0.00
20/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	3442	3	3442	3	0.00
20/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	3487	3	3487	3	0.00
20/09/2013	R208 On 06-February-14			Bond Future	7.44	98.7439	7.4374	98.7439	0.00
20/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	1018	1	1018	1	0.00
20/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	1033	1	1033	1	0.00
20/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	1048	1	1048	1	0.00
20/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	4745	5	4745	5	0.00
20/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	4786	5	4786	5	0.00
20/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	4827	5	4827	5	0.00
20/09/2013	R208 On 08-May-14			Bond Future	7.53	96.6937	7.5264	96.6937	0.00
20/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	873	1	873	1	0.00
20/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	894	1	894	1	0.00
20/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	883	1	883	1	0.00
20/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	7524	8	7524	8	0.00
20/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	7434	7	7434	7	0.00
20/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	7479	7	7479	7	0.00
20/09/2013	R208 On 07-August-14			Bond Future	7.62	98.0384	7.6158	98.0384	0.00
20/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	4054	4	4054	4	0.00
20/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	4027	4	4027	4	0.00
20/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	4081	4	4081	4	0.00
20/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	3140	3	3140	3	0.00
20/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	3118	3	3118	3	0.00
20/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	3162	3	3162	3	0.00
20/09/2013	R209 On 07-November-13			Bond Future	8.70	76.6567	8.6960	76.6567	19,372.00
20/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	2277	2	2277	2	0.00
20/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	2832	3	2832	3	0.00
20/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	5914	6	5914	6	0.00
20/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	2874	3	2874	3	0.00
20/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	2917	3	2917	3	0.00
20/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	5077	5	5077	5	0.00
20/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	6490	6	6490	6	0.00
20/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	7674	8	7674	8	0.00

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20/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	633	1	633	1	5,000.00
20/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	2092	2	2092	2	0.00
20/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	2643	3	2643	3	4,700.00
20/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	2021	2	2021	2	0.00
20/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	872	1	872	1	1,000.00
20/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	317	0	317	0	1,520.00
20/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	2056	2	2056	2	0.00
20/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	506	1	506	1	980.00
20/09/2013	R209 On 06-February-14			Bond Future	8.78	77.6634	8.7777	77.6634	410.00
20/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	3289	3	3289	3	0.00
20/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	3356	3	3356	3	0.00
20/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	3323	3	3323	3	0.00
20/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	5182	5	5182	5	0.00
20/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	5135	5	5135	5	0.00
20/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	5088	5	5088	5	0.00
20/09/2013	R209 On 08-May-14			Bond Future	8.86	75.5774	8.8567	75.5774	0.00
20/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	2261	2	2261	2	0.00
20/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	2239	2	2239	2	0.00
20/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	2217	2	2217	2	0.00
20/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	10652	11	10652	11	0.00
20/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	10721	11	10721	11	0.00
20/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	10584	11	10584	11	0.00
20/09/2013	R209 On 07-August-14			Bond Future	8.93	76.6286	8.9348	76.6286	0.00
20/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	6557	6	6557	6	0.00
20/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	6594	7	6594	7	0.00
20/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	6520	6	6520	6	0.00
20/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	5654	6	5654	6	0.00
20/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	5728	6	5728	6	0.00
20/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	5691	6	5691	6	0.00
20/09/2013	R210 On 07-November-13			Bond Future	158.74	158.1637	158.7428	158.1637	1,449.00
20/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	1247	2	1247	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
20/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	1257	2	1257	2	0.00
20/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	1267	2	1267	2	0.00
20/09/2013	R211 On 07-November-13			Bond Future	128.23	128.2388	128.2333	128.2388	522.00
20/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1767	2	1767	2	0.00
20/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1777	2	1777	2	0.00
20/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1757	2	1757	2	0.00
20/09/2013	R212 On 07-November-13			Bond Future	131.11	130.6216	131.1097	130.6216	21,791.00
20/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	1890	2	1890	2	0.00
20/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	1900	2	1900	2	0.00
20/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	1880	2	1880	2	0.00
20/09/2013	R213 On 07-November-13			Bond Future	8.52	87.6418	8.5193	87.6418	19,495.00
20/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	2819	3	2819	3	0.00
20/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	2776	3	2776	3	0.00
20/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	2733	3	2733	3	0.00
20/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	2129	2	2129	2	0.00
20/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	2092	2	2092	2	0.00
20/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	2166	2	2166	2	0.00
20/09/2013	R213 On 06-February-14			Bond Future	8.61	88.7928	8.6080	88.7928	0.00
20/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	3193	3	3193	3	0.00
20/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	3225	3	3225	3	0.00
20/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	3258	3	3258	3	0.00
20/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	5718	6	5718	6	0.00
20/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	5669	6	5669	6	0.00
20/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	5768	6	5768	6	0.00
20/09/2013	R213 On 08-May-14			Bond Future	8.69	86.4651	8.6902	86.4651	0.00
20/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	2280	2	2280	2	0.00
20/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	2324	2	2324	2	0.00
20/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	2302	2	2302	2	0.00

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20/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	11005	11	11005	11	0.00
20/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	11073	11	11073	11	0.00
20/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	10938	11	10938	11	0.00
20/09/2013	R213 On 07-August-14			Bond Future	8.77	87.6675	8.7728	87.6675	0.00
20/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	6651	7	6651	7	0.00
20/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	6725	7	6725	7	0.00
20/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	6688	7	6688	7	0.00
20/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	6060	6	6060	6	0.00
20/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	6098	6	6098	6	0.00
20/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	6137	6	6137	6	0.00
20/09/2013	R214 On 07-November-13			Bond Future	8.88	76.8386	8.8829	76.8386	2,427.00
20/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	214	0	214	0	0.00
20/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	207	0	207	0	0.00
20/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	201	0	201	0	0.00
20/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	9931	10	9931	10	0.00
20/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	9839	10	9839	10	0.00
20/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	10024	10	10024	10	0.00
20/09/2013	R214 On 06-February-14			Bond Future	8.97	77.8478	8.9684	77.8478	0.00
20/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	4639	5	4639	5	0.00
20/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	4600	5	4600	5	0.00
20/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	4562	5	4562	5	0.00
20/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	4349	4	4349	4	0.00
20/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	4390	4	4390	4	0.00
20/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	4309	4	4309	4	0.00
20/09/2013	R248 On 07-November-13			Bond Future	8.92	99.7243	8.9186	99.7243	10,260.00
20/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
20/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	12317	13	12317	13	0.00
20/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	12446	13	12446	13	0.00
20/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	12575	13	12575	13	0.00
20/09/2013	R248 On 06-February-14			Bond Future	9.01	101.0340	9.0056	101.0340	0.00
20/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	1065	1	1065	1	0.00
20/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	863	1	863	1	0.00



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20/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	964	1	964	1	0.00
20/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
20/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
20/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00