



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
25/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	2025 On 07-November-13			Bond Future	109.98	109.9837	109.9842	109.9837	0.00
25/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
25/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
25/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
25/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	1026	1	1026	1	0.00
25/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	1016	1	1016	1	0.00
25/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	1006	1	1006	1	0.00
25/09/2013	2037 On 07-November-13			Bond Future	8.89	98.8209	8.8916	98.8209	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
25/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	4709	5	4709	5	0.00
25/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	4883	5	4883	5	0.00
25/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	4796	5	4796	5	0.00
25/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
25/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
25/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
25/09/2013	2037 On 06-February-14			Bond Future	8.98	95.8627	8.9822	95.8627	0.00
25/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	3585	4	3585	4	0.00
25/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	3672	4	3672	4	0.00
25/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	3497	4	3497	4	0.00
25/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
25/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
25/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
25/09/2013	2037 On 08-May-14			Bond Future	9.07	97.1686	9.0729	97.1686	0.00
25/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	2827	3	2827	3	0.00
25/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	2653	3	2653	3	0.00
25/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	2740	3	2740	3	0.00
25/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
25/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
25/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
25/09/2013	2038 On 07-November-13			Bond Future	106.16	106.1510	106.1561	106.1510	0.00
25/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
25/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
25/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
25/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	3834	4	3834	4	0.00
25/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	3844	4	3844	4	0.00
25/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	3854	4	3854	4	0.00
25/09/2013	2050 On 07-November-13			Bond Future	109.87	110.1308	109.8711	110.1308	122.00
25/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
25/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
25/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
25/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	129	0	129	0	0.00
25/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	139	0	139	0	0.00
25/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	119	0	119	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
25/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	AL37 On 07-November-13			Index Future	411.21	411.2310	411.2100	411.2310	0.00
25/09/2013	AL37 On 06-February-14			Index Future	416.61	416.6350	416.6140	416.6350	0.00
25/09/2013	AL7T On 07-November-13			Index Future	488.62	488.7680	488.6180	488.7680	1.00
25/09/2013	AL7T On 06-February-14			Index Future	495.04	495.1910	495.0390	495.1910	0.00
25/09/2013	ALBI On 07-November-13			Index Future	439.02	439.0650	439.0150	439.0650	769.00
25/09/2013	ALBI On 06-February-14			Index Future	444.78	444.8350	444.7840	444.8350	73.00
25/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	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
25/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2013	EL28 On 07-November-13			Bond Future	110.36	110.4868	110.3586	110.4868	0.00
25/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	359	0	359	0	0.00
25/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	369	0	369	0	0.00
25/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	349	0	349	0	0.00
25/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
25/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
25/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
25/09/2013	ES33 On 07-November-13			Bond Future	9.34	84.7510	9.3405	84.7510	6,292.00
25/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
25/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
25/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
25/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7065	7	7065	7	0.00
25/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6977	7	6977	7	0.00
25/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6889	7	6889	7	0.00
25/09/2013	ES33 On 06-February-14			Bond Future	9.45	85.8646	9.4511	85.8646	0.00
25/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	676	1	676	1	0.00
25/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	827	1	827	1	0.00
25/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	752	1	752	1	0.00
25/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
25/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
25/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
25/09/2013	GOVI On 07-November-13			GOVI	438.31	438.3400	438.3130	438.3400	127.00
25/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
25/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
25/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
25/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	76970	8	76970	8	0.00
25/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	76870	8	76870	8	0.00
25/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	76770	8	76770	8	0.00
25/09/2013	GOVI On 06-February-14			GOVI	444.07	444.1000	444.0730	444.1000	269.00
25/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	40830	4	40830	4	0.00
25/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	40630	4	40630	4	0.00

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25/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	40730	4	40730	4	0.00
25/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
25/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
25/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
25/09/2013	GOVI On 08-May-14			GOVI	450.11	450.1470	450.1110	450.1470	0.00
25/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	81010	8	81010	8	0.00
25/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	81110	8	81110	8	0.00
25/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	81210	8	81210	8	0.00
25/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
25/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
25/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
25/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/09/2013	IGOV On 07-November-13			Index Future	196.75	196.7960	196.7450	196.7960	1,136.00
25/09/2013	IGOV On 06-February-14			Index Future	199.36	199.4060	199.3550	199.4060	174.00
25/09/2013	ILBI On 07-November-13			Index Future	525.59	525.5880	525.5880	525.5880	0.00
25/09/2013	ILBI On 06-February-14			Index Future	532.68	532.6840	532.6840	532.6840	186.00
25/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
25/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.15	94.8400	5.1500	94.8400	0.00
25/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	3,000.00
25/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.25	94.7300	5.2500	94.7300	1,500.00
25/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.32	94.6700	5.3200	94.6700	1,000.00
25/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.42	94.5500	5.4200	94.5500	0.00
25/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.52	94.4600	5.5200	94.4600	400.00
25/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.84	94.1700	5.8400	94.1700	1,000.00
25/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
25/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.36	93.6200	6.3600	93.6200	0.00
25/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.64	93.3500	6.6400	93.3500	250.00
25/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.87	93.0800	6.8700	93.0800	0.00
25/09/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.13	92.8100	7.1300	92.8100	0.00

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25/09/2013	R023 On 07-November-13			Bond Future	7.60	102.6041	7.5965	102.6041	11,754.00
25/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	7614	8	7614	8	0.00
25/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	7686	8	7686	8	0.00
25/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	7541	7	7541	7	0.00
25/09/2013	R023 On 06-February-14			Bond Future	7.69	103.9524	7.6880	103.9524	0.00
25/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	1038	1	1038	1	0.00
25/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	1102	1	1102	1	0.00
25/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	974	1	974	1	0.00
25/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
25/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
25/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
25/09/2013	R157 On 07-November-13			Bond Future	6.02	115.0334	6.0232	115.0334	29,453.00
25/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	174	0	174	0	0.00
25/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	169	0	169	0	0.00
25/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	179	0	179	0	0.00
25/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	967	1	967	1	0.00
25/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	981	1	981	1	0.00
25/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	953	1	953	1	0.00
25/09/2013	R157 On 06-February-14			Bond Future	6.16	116.5450	6.1584	116.5450	280.00
25/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	433	0	433	0	0.00
25/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	444	0	444	0	0.00
25/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	438	0	438	0	0.00
25/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1258	1	1258	1	0.00
25/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1268	1	1268	1	0.00
25/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1247	1	1247	1	0.00
25/09/2013	R157 On 08-May-14			Bond Future	6.29	111.3230	6.2913	111.3230	0.00
25/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	316	0	316	0	0.00
25/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	313	0	313	0	0.00
25/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	310	0	310	0	0.00
25/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	1800	2	1800	2	0.00
25/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	1811	2	1811	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
25/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	1790	2	1790	2	0.00
25/09/2013	R157 On 07-August-14			Bond Future	6.44	112.8731	6.4431	112.8731	0.00
25/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	1116	1	1116	1	0.00
25/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	1123	1	1123	1	0.00
25/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	1129	1	1129	1	0.00
25/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	791	1	791	1	0.00
25/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	786	1	786	1	0.00
25/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	782	1	782	1	0.00
25/09/2013	R186 On 07-November-13			Bond Future	7.91	124.8932	7.9099	124.8932	57,141.00
25/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	5967	6	5967	6	0.00
25/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	3679	4	3679	4	0.00
25/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	7770	8	7770	8	0.00
25/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	97	0	97	0	1,000.00
25/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	9666	10	9666	10	0.00
25/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	4328	4	4328	4	0.00
25/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	35	0	35	0	5,290.00
25/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	3794	4	3794	4	0.00
25/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	2929	3	2929	3	1,000.00
25/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	3736	4	3736	4	0.00
25/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	360	0	360	0	1,030.00
25/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	2102	2	2102	2	0.00
25/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	693	1	693	1	4,000.00
25/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	1584	2	1584	2	0.00
25/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	1249	1	1249	1	250.00
25/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	11483	12	11483	12	0.00
25/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	14067	14	14067	14	0.00
25/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	1551	2	1551	2	0.00
25/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	174	0	174	0	1,200.00
25/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	1518	2	1518	2	0.00
25/09/2013	R186 On 06-February-14			Bond Future	8.00	121.2450	7.9960	121.2450	116.00
25/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	3296	3	3296	3	0.00
25/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	3258	3	3258	3	0.00
25/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	3334	3	3334	3	0.00
25/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	5489	6	5489	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
25/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	5544	6	5544	6	0.00
25/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	5599	6	5599	6	0.00
25/09/2013	R186 On 08-May-14			Bond Future	8.08	122.8964	8.0809	122.8964	0.00
25/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	2230	2	2230	2	0.00
25/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	2206	2	2206	2	0.00
25/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	2255	2	2255	2	0.00
25/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	11266	11	11266	11	0.00
25/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	11339	12	11339	12	0.00
25/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	11412	12	11412	12	0.00
25/09/2013	R186 On 07-August-14			Bond Future	8.16	119.3157	8.1640	119.3157	0.00
25/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	6884	7	6884	7	0.00
25/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	6974	7	6974	7	0.00
25/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	6929	7	6929	7	0.00
25/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	5763	6	5763	6	0.00
25/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	5803	6	5803	6	0.00
25/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	5723	6	5723	6	0.00
25/09/2013	R197 On 07-November-13			Bond Future	278.09	278.5433	278.0885	278.5433	2,049.00
25/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	1912	1	1912	1	0.00
25/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	1922	1	1922	1	0.00
25/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	1902	1	1902	1	0.00
25/09/2013	R201 On 07-November-13			Bond Future	5.14	107.2873	5.1408	107.2873	0.00
25/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	121	0	121	0	0.00
25/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	124	0	124	0	0.00
25/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	128	0	128	0	0.00
25/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	498	0	498	0	0.00
25/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	491	0	491	0	0.00
25/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	506	1	506	1	0.00
25/09/2013	R201 On 06-February-14			Bond Future	5.09	104.2892	5.0914	104.2892	0.00
25/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	469	0	469	0	0.00
25/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	479	0	479	0	0.00
25/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	474	0	474	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
25/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	339	0	339	0	0.00
25/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	336	0	336	0	0.00
25/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	343	0	343	0	0.00
25/09/2013	R201 On 08-May-14			Bond Future	4.93	105.7097	4.9271	105.7097	0.00
25/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	363	0	363	0	0.00
25/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	365	0	365	0	0.00
25/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	360	0	360	0	0.00
25/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	467	0	467	0	0.00
25/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	470	0	470	0	0.00
25/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	473	0	473	0	0.00
25/09/2013	R201 On 07-August-14			Bond Future	4.40	102.7717	4.4039	102.7717	0.00
25/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	530	1	530	1	0.00
25/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	535	1	535	1	0.00
25/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	533	1	533	1	0.00
25/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	210	0	210	0	0.00
25/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	208	0	208	0	0.00
25/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	207	0	207	0	0.00
25/09/2013	R202 On 07-November-13			Bond Future	206.92	206.6010	206.9190	206.6010	43,251.00
25/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	2081	2	2081	2	0.00
25/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	2091	2	2091	2	0.00
25/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	2071	2	2071	2	0.00
25/09/2013	R203 On 07-November-13			Bond Future	6.78	106.2496	6.7786	106.2496	19,958.00
25/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	68	0	68	0	0.00
25/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	73	0	73	0	0.00
25/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	70	0	70	0	0.00
25/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	103980	104	103980	104	0.00
25/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	19	0	19	0	15.00
25/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	2785	3	2785	3	0.00
25/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	2753	3	2753	3	0.00
25/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
25/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	2818	3	2818	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
25/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	3767	4	3767	4	0.00
25/09/2013	R203 On 06-February-14			Bond Future	6.90	107.6458	6.9025	107.6458	0.00
25/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	394	0	394	0	0.00
25/09/2013	R203 On 06-February-14	6.84	Call	Bond Future	1178	1	1178	1	13.00
25/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	408	0	408	0	0.00
25/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	274	0	274	0	16.00
25/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	401	0	401	0	0.00
25/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	2880	3	2880	3	0.00
25/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	3390	3	3390	3	0.00
25/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	2854	3	2854	3	0.00
25/09/2013	R203 On 06-February-14	6.84	Put	Bond Future	1379	1	1379	1	0.00
25/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	2828	3	2828	3	0.00
25/09/2013	R203 On 08-May-14			Bond Future	7.02	104.9505	7.0221	104.9505	0.00
25/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	340	0	340	0	0.00
25/09/2013	R203 On 08-May-14	6.84	Call	Bond Future	1323	1	1323	1	13.00
25/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	330	0	330	0	0.00
25/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	335	0	335	0	0.00
25/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	2222	2	2222	2	16.00
25/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	4264	4	4264	4	0.00
25/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	1096	1	1096	1	0.00
25/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	4211	4	4211	4	0.00
25/09/2013	R203 On 08-May-14	6.84	Put	Bond Future	1871	2	1871	2	0.00
25/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	4237	4	4237	4	0.00
25/09/2013	R203 On 07-August-14			Bond Future	7.15	106.4115	7.1454	106.4115	0.00
25/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	2042	2	2042	2	0.00
25/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	2026	2	2026	2	0.00
25/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	2011	2	2011	2	0.00
25/09/2013	R203 On 07-August-14	6.84	Call	Bond Future	1397	1	1397	1	30.00
25/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	1597	2	1597	2	0.00
25/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	1585	2	1585	2	0.00
25/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	1610	2	1610	2	0.00
25/09/2013	R203 On 07-August-14	6.84	Put	Bond Future	2252	2	2252	2	0.00
25/09/2013	R204 On 07-November-13			Bond Future	6.96	107.5684	6.9559	107.5684	30,648.00
25/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	165	0	165	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
25/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	1135	1	1135	1	0.00
25/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	171	0	171	0	0.00
25/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	177	0	177	0	0.00
25/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	3074	3	3074	3	0.00
25/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	943	1	943	1	1,270.00
25/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	3035	3	3035	3	0.00
25/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	3113	3	3113	3	0.00
25/09/2013	R204 On 06-February-14			Bond Future	7.06	104.9519	7.0586	104.9519	0.00
25/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	705	1	705	1	0.00
25/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	728	1	728	1	0.00
25/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	717	1	717	1	0.00
25/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	3525	4	3525	4	0.00
25/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	3493	4	3493	4	0.00
25/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	3462	3	3462	3	0.00
25/09/2013	R204 On 08-May-14			Bond Future	7.16	106.3814	7.1620	106.3814	0.00
25/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	681	1	681	1	0.00
25/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	673	1	673	1	0.00
25/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	690	1	690	1	0.00
25/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	5216	5	5216	5	0.00
25/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	5150	5	5150	5	0.00
25/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	5183	5	5183	5	0.00
25/09/2013	R204 On 07-August-14			Bond Future	7.27	103.8306	7.2663	103.8306	0.00
25/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	2938	3	2938	3	0.00
25/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	2897	3	2897	3	0.00
25/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	2918	3	2918	3	0.00
25/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	2250	2	2250	2	0.00
25/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	2217	2	2217	2	0.00
25/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	2233	2	2233	2	0.00
25/09/2013	R206 On 07-November-13			Bond Future	5.21	102.8221	5.2080	102.8221	0.00
25/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	27	0	27	0	0.00
25/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	28	0	28	0	0.00
25/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	27	0	27	0	0.00
25/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	191	0	191	0	0.00
25/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	190	0	190	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
25/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	188	0	188	0	0.00
25/09/2013	R207 On 07-November-13			Bond Future	7.24	102.3605	7.2395	102.3605	21,305.00
25/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	392	0	392	0	0.00
25/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	381	0	381	0	0.00
25/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	371	0	371	0	0.00
25/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	3075	3	3075	3	0.00
25/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	3035	3	3035	3	0.00
25/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	3115	3	3115	3	0.00
25/09/2013	R207 On 06-February-14			Bond Future	7.34	100.0665	7.3397	100.0665	0.00
25/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	945	1	945	1	0.00
25/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	959	1	959	1	0.00
25/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	932	1	932	1	0.00
25/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	4270	4	4270	4	0.00
25/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	4306	4	4306	4	0.00
25/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	4235	4	4235	4	0.00
25/09/2013	R207 On 08-May-14			Bond Future	7.44	101.4294	7.4427	101.4294	0.00
25/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	865	1	865	1	0.00
25/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	875	1	875	1	0.00
25/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	856	1	856	1	0.00
25/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	6706	7	6706	7	0.00
25/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	6745	7	6745	7	0.00
25/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	6667	7	6667	7	0.00
25/09/2013	R207 On 07-August-14			Bond Future	7.55	99.2009	7.5466	99.2009	0.00
25/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	3646	4	3646	4	0.00
25/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	3693	4	3693	4	0.00
25/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	3670	4	3670	4	0.00
25/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	3005	3	3005	3	0.00
25/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	3025	3	3025	3	0.00
25/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	2985	3	2985	3	0.00
25/09/2013	R208 On 07-November-13			Bond Future	7.36	97.3893	7.3568	97.3893	10,081.00
25/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	342	0	342	0	0.00
25/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	1802	2	1802	2	0.00
25/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	332	0	332	0	0.00
25/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	353	0	353	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
25/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	1018	1	1018	1	1,520.00
25/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	3513	4	3513	4	0.00
25/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	3419	3	3419	3	0.00
25/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	3466	3	3466	3	0.00
25/09/2013	R208 On 06-February-14			Bond Future	7.45	98.6691	7.4494	98.6691	0.00
25/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	924	1	924	1	0.00
25/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	938	1	938	1	0.00
25/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	953	1	953	1	0.00
25/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	4714	5	4714	5	0.00
25/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	4755	5	4755	5	0.00
25/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	4797	5	4797	5	0.00
25/09/2013	R208 On 08-May-14			Bond Future	7.54	96.6161	7.5396	96.6161	0.00
25/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	779	1	779	1	0.00
25/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	799	1	799	1	0.00
25/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	789	1	789	1	0.00
25/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	7499	8	7499	8	0.00
25/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	7407	7	7407	7	0.00
25/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	7453	8	7453	8	0.00
25/09/2013	R208 On 07-August-14			Bond Future	7.63	97.9611	7.6292	97.9611	0.00
25/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	3896	4	3896	4	0.00
25/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	3869	4	3869	4	0.00
25/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	3923	4	3923	4	0.00
25/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	3048	3	3048	3	0.00
25/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	3026	3	3026	3	0.00
25/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	3070	3	3070	3	0.00
25/09/2013	R209 On 07-November-13			Bond Future	8.71	76.7503	8.7077	76.7503	19,372.00
25/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	2083	2	2083	2	0.00
25/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	2634	3	2634	3	0.00
25/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	5744	6	5744	6	0.00
25/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	2676	3	2676	3	0.00
25/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	2719	3	2719	3	0.00
25/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	4896	5	4896	5	0.00
25/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	6328	6	6328	6	0.00
25/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	7528	8	7528	8	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
25/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	557	1	557	1	5,000.00
25/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	1987	2	1987	2	0.00
25/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	2543	3	2543	3	4,700.00
25/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	1916	2	1916	2	0.00
25/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	784	1	784	1	1,000.00
25/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	264	0	264	0	1,520.00
25/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	1951	2	1951	2	0.00
25/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	438	0	438	0	980.00
25/09/2013	R209 On 06-February-14			Bond Future	8.79	77.7588	8.7898	77.7588	410.00
25/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	3143	3	3143	3	0.00
25/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	3209	3	3209	3	0.00
25/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	3176	3	3176	3	0.00
25/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	5130	5	5130	5	0.00
25/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	5082	5	5082	5	0.00
25/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	5034	5	5034	5	0.00
25/09/2013	R209 On 08-May-14			Bond Future	8.87	75.6728	8.8695	75.6728	0.00
25/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	2136	2	2136	2	0.00
25/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	2114	2	2114	2	0.00
25/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	2091	2	2091	2	0.00
25/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	10625	11	10625	11	0.00
25/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	10693	11	10693	11	0.00
25/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	10557	11	10557	11	0.00
25/09/2013	R209 On 07-August-14			Bond Future	8.95	76.7263	8.9476	76.7263	0.00
25/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	6411	7	6411	7	0.00
25/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	6449	7	6449	7	0.00
25/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	6374	6	6374	6	0.00
25/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	5605	6	5605	6	0.00
25/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	5679	6	5679	6	0.00
25/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	5642	6	5642	6	0.00
25/09/2013	R210 On 07-November-13			Bond Future	158.55	158.5504	158.5541	158.5504	1,449.00
25/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	1436	1	1436	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
25/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	1446	1	1446	1	0.00
25/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	1456	1	1456	1	0.00
25/09/2013	R211 On 07-November-13			Bond Future	128.17	128.2278	128.1713	128.2278	522.00
25/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1829	2	1829	2	0.00
25/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1839	2	1839	2	0.00
25/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1819	2	1819	2	0.00
25/09/2013	R212 On 07-November-13			Bond Future	131.11	131.1084	131.1057	131.1084	21,791.00
25/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	1894	2	1894	2	0.00
25/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	1904	2	1904	2	0.00
25/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	1884	2	1884	2	0.00
25/09/2013	R213 On 07-November-13			Bond Future	8.52	87.7384	8.5207	87.7384	19,495.00
25/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	2673	3	2673	3	0.00
25/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	2630	3	2630	3	0.00
25/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	2587	3	2587	3	0.00
25/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	1994	2	1994	2	0.00
25/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	1957	2	1957	2	0.00
25/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	2030	2	2030	2	0.00
25/09/2013	R213 On 06-February-14			Bond Future	8.61	88.8913	8.6093	88.8913	0.00
25/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	3105	3	3105	3	0.00
25/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	3137	3	3137	3	0.00
25/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	3170	3	3170	3	0.00
25/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	5641	6	5641	6	0.00
25/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	5591	6	5591	6	0.00
25/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	5691	6	5691	6	0.00
25/09/2013	R213 On 08-May-14			Bond Future	8.69	86.5633	8.6920	86.5633	0.00
25/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	2175	2	2175	2	0.00
25/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	2218	2	2218	2	0.00
25/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	2196	2	2196	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
25/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	10913	11	10913	11	0.00
25/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	10982	11	10982	11	0.00
25/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	10845	11	10845	11	0.00
25/09/2013	R213 On 07-August-14			Bond Future	8.77	87.7683	8.7742	87.7683	0.00
25/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	6559	7	6559	7	0.00
25/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	6635	7	6635	7	0.00
25/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	6597	7	6597	7	0.00
25/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	5981	6	5981	6	0.00
25/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	6019	6	6019	6	0.00
25/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	6057	6	6057	6	0.00
25/09/2013	R214 On 07-November-13			Bond Future	8.90	76.9354	8.8995	76.9354	2,427.00
25/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	156	0	156	0	0.00
25/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	151	0	151	0	0.00
25/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	146	0	146	0	0.00
25/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	10009	10	10009	10	0.00
25/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	9916	10	9916	10	0.00
25/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	10103	10	10103	10	0.00
25/09/2013	R214 On 06-February-14			Bond Future	8.99	77.9464	8.9855	77.9464	0.00
25/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	4486	5	4486	5	0.00
25/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	4447	5	4447	5	0.00
25/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	4408	4	4408	4	0.00
25/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	4331	4	4331	4	0.00
25/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	4372	4	4372	4	0.00
25/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	4291	4	4291	4	0.00
25/09/2013	R248 On 07-November-13			Bond Future	8.94	99.8494	8.9402	99.8494	10,260.00
25/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
25/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	12543	12	12543	12	0.00
25/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	12672	13	12672	13	0.00
25/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	12801	13	12801	13	0.00
25/09/2013	R248 On 06-February-14			Bond Future	9.03	101.1614	9.0279	101.1614	0.00
25/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	836	1	836	1	0.00
25/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	633	1	633	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
25/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	735	1	735	1	0.00
25/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
25/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
25/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00