



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
27/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	2025 On 07-November-13			Bond Future	109.82	109.8177	109.8210	109.8177	0.00
27/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
27/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
27/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
27/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	1189	1	1189	1	0.00
27/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	1179	1	1179	1	0.00
27/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	1169	1	1169	1	0.00
27/09/2013	2037 On 07-November-13			Bond Future	8.98	98.3295	8.9758	98.3295	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
27/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	3917	4	3917	4	0.00
27/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	4091	5	4091	5	0.00
27/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	4004	5	4004	5	0.00
27/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
27/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
27/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
27/09/2013	2037 On 06-February-14			Bond Future	9.07	95.3652	9.0690	95.3652	0.00
27/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	2783	3	2783	3	0.00
27/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	2871	3	2871	3	0.00
27/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	2696	3	2696	3	0.00
27/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
27/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
27/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
27/09/2013	2037 On 08-May-14			Bond Future	9.16	96.6624	9.1626	96.6624	0.00
27/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	2013	3	2013	3	0.00
27/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	1839	2	1839	2	0.00
27/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	1926	3	1926	3	0.00
27/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
27/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
27/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
27/09/2013	2038 On 07-November-13			Bond Future	106.16	106.1576	106.1623	106.1576	0.00
27/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
27/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
27/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
27/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	3828	4	3828	4	0.00
27/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	3838	4	3838	4	0.00
27/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	3848	4	3848	4	0.00
27/09/2013	2050 On 07-November-13			Bond Future	109.88	109.8729	109.8782	109.8729	122.00
27/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
27/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
27/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
27/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	122	0	122	0	0.00
27/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	132	0	132	0	0.00
27/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	112	0	112	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
27/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	AL37 On 07-November-13			Index Future	409.71	410.7040	409.7100	410.7040	0.00
27/09/2013	AL37 On 06-February-14			Index Future	415.10	416.1020	415.0950	416.1020	0.00
27/09/2013	AL7T On 07-November-13			Index Future	486.07	487.9470	486.0690	487.9470	1.00
27/09/2013	AL7T On 06-February-14			Index Future	492.46	494.3610	492.4590	494.3610	0.00
27/09/2013	ALBI On 07-November-13			Index Future	436.52	438.2160	436.5180	438.2160	766.00
27/09/2013	ALBI On 06-February-14			Index Future	442.26	443.9760	442.2560	443.9760	73.00
27/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2013	EL28 On 07-November-13			Bond Future	110.37	110.3605	110.3658	110.3605	0.00
27/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	366	0	366	0	0.00
27/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	376	0	376	0	0.00
27/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	356	0	356	0	0.00
27/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
27/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
27/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
27/09/2013	ES33 On 07-November-13			Bond Future	9.43	84.5107	9.4295	84.5107	6,292.00
27/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
27/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
27/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
27/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7755	7	7755	7	0.00
27/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7666	7	7666	7	0.00
27/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7578	7	7578	7	0.00
27/09/2013	ES33 On 06-February-14			Bond Future	9.54	85.6215	9.5430	85.6215	0.00
27/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
27/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	129	1	129	1	0.00
27/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	53	1	53	1	0.00
27/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
27/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
27/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	22	0	22	0	0.00
27/09/2013	GOVI On 07-November-13			GOVI	435.84	437.5230	435.8440	437.5230	127.00
27/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
27/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
27/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
27/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	101660	8	101660	8	0.00
27/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	101560	8	101560	8	0.00
27/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	101460	8	101460	8	0.00
27/09/2013	GOVI On 06-February-14			GOVI	441.57	443.2740	441.5730	443.2740	269.00
27/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	15830	3	15830	3	0.00
27/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	15630	3	15630	3	0.00

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27/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	15730	3	15730	3	0.00
27/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
27/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
27/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
27/09/2013	GOVI On 08-May-14			GOVI	447.57	449.3000	447.5690	449.3000	0.00
27/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	55590	7	55590	7	0.00
27/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	55690	7	55690	7	0.00
27/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	55790	7	55790	7	0.00
27/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
27/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
27/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
27/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/09/2013	IGOV On 07-November-13			Index Future	196.25	196.3770	196.2480	196.3770	1,148.00
27/09/2013	IGOV On 06-February-14			Index Future	198.85	198.9830	198.8520	198.9830	174.00
27/09/2013	ILBI On 07-November-13			Index Future	533.68	533.6790	533.6790	533.6790	0.00
27/09/2013	ILBI On 06-February-14			Index Future	540.90	540.9000	540.9000	540.9000	186.00
27/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
27/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.16	94.8500	5.1600	94.8500	0.00
27/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.25	94.7400	5.2500	94.7400	4,000.00
27/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.29	94.7100	5.2900	94.7100	1,500.00
27/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.41	94.6300	5.4100	94.6300	1,000.00
27/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.52	94.5300	5.5200	94.5300	0.00
27/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.70	94.4100	5.7000	94.4100	400.00
27/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.07	94.0900	6.0700	94.0900	1,000.00
27/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.39	93.8100	6.3900	93.8100	0.00
27/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.66	93.5600	6.6600	93.5600	0.00
27/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.90	93.2700	6.9000	93.2700	250.00
27/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.15	93.0200	7.1500	93.0200	0.00
27/09/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.40	92.7600	7.4000	92.7600	0.00

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27/09/2013	R023 On 07-November-13			Bond Future	7.69	102.3935	7.6862	102.3935	12,954.00
27/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	8206	8	8206	8	0.00
27/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	8279	8	8279	8	0.00
27/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	8133	8	8133	8	0.00
27/09/2013	R023 On 06-February-14			Bond Future	7.78	103.7394	7.7813	103.7394	0.00
27/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	438	1	438	1	0.00
27/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	502	1	502	1	0.00
27/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	375	1	375	1	0.00
27/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
27/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
27/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
27/09/2013	R157 On 07-November-13			Bond Future	6.16	114.9025	6.1597	114.9025	29,459.00
27/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	111	0	111	0	0.00
27/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	108	0	108	0	0.00
27/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	115	0	115	0	0.00
27/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	1158	1	1158	1	0.00
27/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	1174	1	1174	1	0.00
27/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	1143	1	1143	1	0.00
27/09/2013	R157 On 06-February-14			Bond Future	6.32	116.4128	6.3190	116.4128	300.00
27/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	347	0	347	0	0.00
27/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	357	0	357	0	0.00
27/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	352	0	352	0	0.00
27/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1428	1	1428	1	0.00
27/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1440	1	1440	1	0.00
27/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1417	1	1417	1	0.00
27/09/2013	R157 On 08-May-14			Bond Future	6.49	111.1867	6.4862	111.1867	0.00
27/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	253	0	253	0	0.00
27/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	250	0	250	0	0.00
27/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	247	0	247	0	0.00
27/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	2000	2	2000	2	0.00
27/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	2011	2	2011	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
27/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	1989	2	1989	2	0.00
27/09/2013	R157 On 07-August-14			Bond Future	6.68	112.7363	6.6847	112.7363	0.00
27/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	971	1	971	1	0.00
27/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	977	1	977	1	0.00
27/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	983	1	983	1	0.00
27/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	911	1	911	1	0.00
27/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	906	1	906	1	0.00
27/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	901	1	901	1	0.00
27/09/2013	R186 On 07-November-13			Bond Future	8.02	124.6471	8.0198	124.6471	57,141.00
27/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	5130	6	5130	6	0.00
27/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	3007	3	3007	3	0.00
27/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	6858	7	6858	7	0.00
27/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	55	0	55	0	1,000.00
27/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	8707	9	8707	9	0.00
27/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	3599	4	3599	4	0.00
27/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	18	0	18	0	5,290.00
27/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	3111	4	3111	4	0.00
27/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	2336	3	2336	3	1,000.00
27/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	3059	3	3059	3	0.00
27/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	455	0	455	0	1,030.00
27/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	2517	2	2517	2	0.00
27/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	864	1	864	1	4,000.00
27/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	1919	2	1919	2	0.00
27/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	1527	1	1527	1	250.00
27/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	12448	12	12448	12	0.00
27/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	15058	14	15058	14	0.00
27/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	1881	2	1881	2	0.00
27/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	223	0	223	0	1,200.00
27/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	1843	2	1843	2	0.00
27/09/2013	R186 On 06-February-14			Bond Future	8.11	120.9960	8.1098	120.9960	116.00
27/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	2840	3	2840	3	0.00
27/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	2806	3	2806	3	0.00
27/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	2875	3	2875	3	0.00
27/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	6050	6	6050	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
27/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	6108	6	6108	6	0.00
27/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	6166	6	6166	6	0.00
27/09/2013	R186 On 08-May-14			Bond Future	8.20	122.6417	8.1990	122.6417	0.00
27/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	1935	2	1935	2	0.00
27/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	1913	2	1913	2	0.00
27/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	1958	2	1958	2	0.00
27/09/2013	R186 On 08-May-14	8.50	Call	Bond Future	6905	0	6905	0	0.00
27/09/2013	R186 On 08-May-14	7.50	Call	Bond Future	2967	0	2967	0	1,933.00
27/09/2013	R186 On 08-May-14	8.50	Put	Bond Future	4322	0	4322	0	1,933.00
27/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	12005	12	12005	12	0.00
27/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	12080	12	12080	12	0.00
27/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	12156	12	12156	12	0.00
27/09/2013	R186 On 08-May-14	7.50	Put	Bond Future	9285	0	9285	0	0.00
27/09/2013	R186 On 07-August-14			Bond Future	8.29	119.0589	8.2863	119.0589	0.00
27/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	6297	7	6297	7	0.00
27/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	6383	7	6383	7	0.00
27/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	6340	7	6340	7	0.00
27/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	6223	6	6223	6	0.00
27/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	6266	6	6266	6	0.00
27/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	6181	6	6181	6	0.00
27/09/2013	R197 On 07-November-13			Bond Future	278.09	278.0873	278.0947	278.0873	2,049.00
27/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	1905	2	1905	2	0.00
27/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	1915	2	1915	2	0.00
27/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	1895	2	1895	2	0.00
27/09/2013	R201 On 07-November-13			Bond Future	5.26	107.1945	5.2634	107.1945	0.00
27/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	82	0	82	0	0.00
27/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	85	0	85	0	0.00
27/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	87	0	87	0	0.00
27/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	593	1	593	1	0.00
27/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	584	1	584	1	0.00
27/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	601	1	601	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
27/09/2013	R201 On 06-February-14			Bond Future	5.25	104.1957	5.2508	104.1957	0.00
27/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	395	0	395	0	0.00
27/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	404	0	404	0	0.00
27/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	399	0	399	0	0.00
27/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	400	0	400	0	0.00
27/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	396	0	396	0	0.00
27/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	404	0	404	0	0.00
27/09/2013	R201 On 08-May-14			Bond Future	5.16	105.6127	5.1573	105.6127	0.00
27/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	300	0	300	0	0.00
27/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	303	0	303	0	0.00
27/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	298	0	298	0	0.00
27/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	543	1	543	1	0.00
27/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	547	1	547	1	0.00
27/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	550	1	550	1	0.00
27/09/2013	R201 On 07-August-14			Bond Future	4.79	102.6746	4.7892	102.6746	0.00
27/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	443	0	443	0	0.00
27/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	447	0	447	0	0.00
27/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	445	0	445	0	0.00
27/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	262	0	262	0	0.00
27/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	261	0	261	0	0.00
27/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	259	0	259	0	0.00
27/09/2013	R202 On 07-November-13			Bond Future	206.00	206.6121	206.0045	206.6121	43,251.00
27/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	2996	2	2996	2	0.00
27/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	3006	2	3006	2	0.00
27/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	2986	2	2986	2	0.00
27/09/2013	R203 On 07-November-13			Bond Future	6.87	106.0888	6.8692	106.0888	19,958.00
27/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	42	0	42	0	0.00
27/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	45	0	45	0	0.00
27/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	43	0	43	0	0.00
27/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	103669	104	103669	104	0.00
27/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	10	0	10	0	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	3069	3	3069	3	0.00
27/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	3036	3	3036	3	0.00
27/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
27/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	3103	3	3103	3	0.00
27/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	4069	4	4069	4	0.00
27/09/2013	R203 On 06-February-14			Bond Future	7.00	107.4833	7.0005	107.4833	0.00
27/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	322	0	322	0	0.00
27/09/2013	R203 On 06-February-14	6.84	Call	Bond Future	1023	1	1023	1	13.00
27/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	335	0	335	0	0.00
27/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	220	0	220	0	16.00
27/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	329	0	329	0	0.00
27/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	3122	3	3122	3	0.00
27/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	3651	3	3651	3	0.00
27/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	3096	3	3096	3	0.00
27/09/2013	R203 On 06-February-14	6.84	Put	Bond Future	1539	1	1539	1	0.00
27/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	3069	3	3069	3	0.00
27/09/2013	R203 On 08-May-14			Bond Future	7.13	104.7836	7.1292	104.7836	0.00
27/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	285	0	285	0	0.00
27/09/2013	R203 On 08-May-14	6.84	Call	Bond Future	1176	1	1176	1	13.00
27/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	277	0	277	0	0.00
27/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	281	0	281	0	0.00
27/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	2021	2	2021	2	16.00
27/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	4531	4	4531	4	0.00
27/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	1216	1	1216	1	0.00
27/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	4477	4	4477	4	0.00
27/09/2013	R203 On 08-May-14	6.84	Put	Bond Future	2044	2	2044	2	0.00
27/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	4504	4	4504	4	0.00
27/09/2013	R203 On 07-August-14			Bond Future	7.26	106.2436	7.2619	106.2436	0.00
27/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	1863	2	1863	2	0.00
27/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	1849	2	1849	2	0.00
27/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	1834	2	1834	2	0.00
27/09/2013	R203 On 07-August-14	6.84	Call	Bond Future	1256	1	1256	1	30.00
27/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	1743	2	1743	2	0.00
27/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	1730	2	1730	2	0.00

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27/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	1756	2	1756	2	0.00
27/09/2013	R203 On 07-August-14	6.84	Put	Bond Future	2434	2	2434	2	0.00
27/09/2013	R204 On 07-November-13			Bond Future	7.05	107.4081	7.0462	107.4081	31,288.00
27/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	110	0	110	0	0.00
27/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	913	1	913	1	0.00
27/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	114	0	114	0	0.00
27/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	118	0	118	0	0.00
27/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	3409	3	3409	3	0.00
27/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	1113	1	1113	1	1,270.00
27/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	3369	3	3369	3	0.00
27/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	3450	3	3450	3	0.00
27/09/2013	R204 On 06-February-14			Bond Future	7.15	104.7898	7.1546	104.7898	0.00
27/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	594	1	594	1	0.00
27/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	614	1	614	1	0.00
27/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	604	1	604	1	0.00
27/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	3811	4	3811	4	0.00
27/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	3778	4	3778	4	0.00
27/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	3745	4	3745	4	0.00
27/09/2013	R204 On 08-May-14			Bond Future	7.26	106.2149	7.2648	106.2149	0.00
27/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	590	1	590	1	0.00
27/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	582	1	582	1	0.00
27/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	598	1	598	1	0.00
27/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	5530	5	5530	5	0.00
27/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	5462	5	5462	5	0.00
27/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	5496	5	5496	5	0.00
27/09/2013	R204 On 07-August-14			Bond Future	7.38	103.6631	7.3758	103.6631	0.00
27/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	2708	3	2708	3	0.00
27/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	2669	3	2669	3	0.00
27/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	2688	3	2688	3	0.00
27/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	2430	2	2430	2	0.00
27/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	2395	2	2395	2	0.00
27/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	2412	2	2412	2	0.00
27/09/2013	R206 On 07-November-13			Bond Future	5.37	102.7960	5.3656	102.7960	0.00
27/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	20	0	20	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
27/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	20	0	20	0	0.00
27/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	20	0	20	0	0.00
27/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	212	0	212	0	0.00
27/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	211	0	211	0	0.00
27/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	209	0	209	0	0.00
27/09/2013	R207 On 07-November-13			Bond Future	7.33	102.2803	7.3295	102.2803	21,305.00
27/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	286	0	286	0	0.00
27/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	278	0	278	0	0.00
27/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	269	0	269	0	0.00
27/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	3412	3	3412	3	0.00
27/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	3370	3	3370	3	0.00
27/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	3455	3	3455	3	0.00
27/09/2013	R207 On 06-February-14			Bond Future	7.43	99.9856	7.4345	99.9856	0.00
27/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	811	1	811	1	0.00
27/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	823	1	823	1	0.00
27/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	799	1	799	1	0.00
27/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	4583	4	4583	4	0.00
27/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	4620	4	4620	4	0.00
27/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	4546	4	4546	4	0.00
27/09/2013	R207 On 08-May-14			Bond Future	7.54	101.3455	7.5432	101.3455	0.00
27/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	761	1	761	1	0.00
27/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	769	1	769	1	0.00
27/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	752	1	752	1	0.00
27/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	7055	7	7055	7	0.00
27/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	7095	7	7095	7	0.00
27/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	7015	7	7015	7	0.00
27/09/2013	R207 On 07-August-14			Bond Future	7.65	99.1169	7.6525	99.1169	0.00
27/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	3390	4	3390	4	0.00
27/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	3435	4	3435	4	0.00
27/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	3412	4	3412	4	0.00
27/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	3207	3	3207	3	0.00
27/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	3228	3	3228	3	0.00
27/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	3186	3	3186	3	0.00
27/09/2013	R208 On 07-November-13			Bond Future	7.44	97.2700	7.4416	97.2700	10,081.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	245	0	245	0	0.00
27/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	1504	2	1504	2	0.00
27/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	237	0	237	0	0.00
27/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	253	0	253	0	0.00
27/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	1185	1	1185	1	1,520.00
27/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	3883	4	3883	4	0.00
27/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	3785	3	3785	3	0.00
27/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	3834	4	3834	4	0.00
27/09/2013	R208 On 06-February-14			Bond Future	7.54	98.5486	7.5380	98.5486	0.00
27/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	790	1	790	1	0.00
27/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	803	1	803	1	0.00
27/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	816	1	816	1	0.00
27/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	5048	5	5048	5	0.00
27/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	5091	5	5091	5	0.00
27/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	5134	5	5134	5	0.00
27/09/2013	R208 On 08-May-14			Bond Future	7.63	96.4920	7.6327	96.4920	0.00
27/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	680	1	680	1	0.00
27/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	698	1	698	1	0.00
27/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	689	1	689	1	0.00
27/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	7879	8	7879	8	0.00
27/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	7785	7	7785	7	0.00
27/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	7832	8	7832	8	0.00
27/09/2013	R208 On 07-August-14			Bond Future	7.73	97.8364	7.7265	97.8364	0.00
27/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	3621	4	3621	4	0.00
27/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	3595	4	3595	4	0.00
27/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	3647	4	3647	4	0.00
27/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	3257	3	3257	3	0.00
27/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	3234	3	3234	3	0.00
27/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	3280	3	3280	3	0.00
27/09/2013	R209 On 07-November-13			Bond Future	8.80	76.4973	8.7971	76.4973	19,372.00
27/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	1708	2	1708	2	0.00
27/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	2204	3	2204	3	0.00
27/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	5134	6	5134	6	0.00
27/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	2243	3	2243	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
27/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	2281	3	2281	3	0.00
27/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	4319	5	4319	5	0.00
27/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	5700	6	5700	6	0.00
27/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	6871	7	6871	7	0.00
27/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	649	1	649	1	5,000.00
27/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	2260	2	2260	2	0.00
27/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	2870	3	2870	3	4,700.00
27/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	2181	2	2181	2	0.00
27/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	910	1	910	1	1,000.00
27/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	310	0	310	0	1,520.00
27/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	2220	2	2220	2	0.00
27/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	512	0	512	0	980.00
27/09/2013	R209 On 06-February-14			Bond Future	8.88	77.5028	8.8817	77.5028	0.00
27/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	2804	3	2804	3	0.00
27/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	2866	3	2866	3	0.00
27/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	2835	3	2835	3	0.00
27/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	5504	5	5504	5	0.00
27/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	5454	5	5454	5	0.00
27/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	5404	5	5404	5	0.00
27/09/2013	R209 On 08-May-14			Bond Future	8.96	75.4117	8.9643	75.4117	0.00
27/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	1913	2	1913	2	0.00
27/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	1893	2	1893	2	0.00
27/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	1872	2	1872	2	0.00
27/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	11127	11	11127	11	0.00
27/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	11197	11	11197	11	0.00
27/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	11057	11	11057	11	0.00
27/09/2013	R209 On 07-August-14			Bond Future	9.05	76.4625	9.0450	76.4625	0.00
27/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	5990	6	5990	6	0.00
27/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	6026	6	6026	6	0.00
27/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	5954	6	5954	6	0.00
27/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	5914	6	5914	6	0.00
27/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	5991	6	5991	6	0.00
27/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	5953	6	5953	6	0.00
27/09/2013	R210 On 07-November-13			Bond Future	157.79	157.6902	157.7919	157.6902	1,449.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	2198	2	2198	2	0.00
27/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	2208	2	2208	2	0.00
27/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	2218	2	2218	2	0.00
27/09/2013	R211 On 07-November-13			Bond Future	128.04	128.0427	128.0414	128.0427	522.00
27/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1959	2	1959	2	0.00
27/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1969	2	1969	2	0.00
27/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1949	2	1949	2	0.00
27/09/2013	R212 On 07-November-13			Bond Future	130.38	130.3726	130.3758	130.3726	21,791.00
27/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	2624	3	2624	3	0.00
27/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	2634	3	2634	3	0.00
27/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	2614	3	2614	3	0.00
27/09/2013	R213 On 07-November-13			Bond Future	8.62	87.4832	8.6201	87.4832	19,495.00
27/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	2193	2	2193	2	0.00
27/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	2154	2	2154	2	0.00
27/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	2116	2	2116	2	0.00
27/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	2315	2	2315	2	0.00
27/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	2274	2	2274	2	0.00
27/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	2356	2	2356	2	0.00
27/09/2013	R213 On 06-February-14			Bond Future	8.71	88.6331	8.7119	88.6331	0.00
27/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	2741	3	2741	3	0.00
27/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	2771	3	2771	3	0.00
27/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	2802	3	2802	3	0.00
27/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	6082	6	6082	6	0.00
27/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	6030	6	6030	6	0.00
27/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	6135	6	6135	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
27/09/2013	R213 On 08-May-14			Bond Future	8.80	86.2999	8.7978	86.2999	0.00
27/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	1930	2	1930	2	0.00
27/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	1969	2	1969	2	0.00
27/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	1949	2	1949	2	0.00
27/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	11486	11	11486	11	0.00
27/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	11556	11	11556	11	0.00
27/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	11416	11	11416	11	0.00
27/09/2013	R213 On 07-August-14			Bond Future	8.88	87.5023	8.8832	87.5023	0.00
27/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	6092	6	6092	6	0.00
27/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	6166	6	6166	6	0.00
27/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	6129	6	6129	6	0.00
27/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	6341	6	6341	6	0.00
27/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	6381	6	6381	6	0.00
27/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	6420	6	6420	6	0.00
27/09/2013	R214 On 07-November-13			Bond Future	8.97	76.6778	8.9737	76.6778	2,427.00
27/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	108	0	108	0	0.00
27/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	104	0	104	0	0.00
27/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	100	0	100	0	0.00
27/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	10560	10	10560	10	0.00
27/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	10465	10	10465	10	0.00
27/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	10655	10	10655	10	0.00
27/09/2013	R214 On 06-February-14			Bond Future	9.06	77.6857	9.0619	77.6857	0.00
27/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	4136	4	4136	4	0.00
27/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	4099	4	4099	4	0.00
27/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	4062	4	4062	4	0.00
27/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	4588	4	4588	4	0.00
27/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	4631	4	4631	4	0.00
27/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	4546	4	4546	4	0.00
27/09/2013	R248 On 07-November-13			Bond Future	9.02	99.4652	9.0195	99.4652	10,260.00
27/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	13364	13	13364	13	0.00
27/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	13493	13	13493	13	0.00

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27/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	13623	13	13623	13	0.00
27/09/2013	R248 On 06-February-14			Bond Future	9.11	100.7727	9.1096	100.7727	0.00
27/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	4	1	4	1	0.00
27/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
27/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	198	0	198	0	0.00
27/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	97	0	97	0	0.00
27/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00