



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For October 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	2025 On 07-November-13			Bond Future	109.48	109.5638	109.4808	109.5638	0.00
16/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
16/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
16/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
16/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1529	1	1529	1	0.00
16/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1519	1	1519	1	0.00
16/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1509	1	1509	1	0.00
16/10/2013	2037 On 07-November-13			Bond Future	8.87	98.3906	8.8713	98.3906	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
16/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	4901	5	4901	5	0.00
16/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	5075	5	5075	5	0.00
16/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	4988	5	4988	5	0.00
16/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
16/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
16/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
16/10/2013	2037 On 06-February-14			Bond Future	8.96	95.4282	8.9611	95.4282	0.00
16/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	3781	3	3781	3	0.00
16/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	3868	4	3868	4	0.00
16/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	3693	3	3693	3	0.00
16/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
16/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
16/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
16/10/2013	2037 On 08-May-14			Bond Future	9.05	96.7148	9.0525	96.7148	0.00
16/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	3014	3	3014	3	0.00
16/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	2840	2	2840	2	0.00
16/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	2927	3	2927	3	0.00
16/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
16/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
16/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
16/10/2013	2038 On 07-November-13			Bond Future	105.93	105.8463	105.9298	105.8463	18.00
16/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
16/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
16/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
16/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	4060	4	4060	4	0.00
16/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	4070	4	4070	4	0.00
16/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	4080	4	4080	4	0.00
16/10/2013	2050 On 07-November-13			Bond Future	110.46	110.3688	110.4563	110.3688	122.00
16/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	466	0	466	0	0.00
16/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	456	0	456	0	0.00
16/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	446	0	446	0	0.00
16/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
16/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
16/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	AL37 On 07-November-13			Index Future	414.31	413.6780	414.3090	413.6780	0.00
16/10/2013	AL37 On 06-February-14			Index Future	419.76	419.1200	419.7600	419.1200	0.00
16/10/2013	AL7T On 07-November-13			Index Future	491.50	490.2910	491.5000	490.2910	1.00
16/10/2013	AL7T On 06-February-14			Index Future	497.97	496.7410	497.9660	496.7410	0.00
16/10/2013	ALBI On 07-November-13			Index Future	440.62	439.5730	440.6210	439.5730	759.00
16/10/2013	ALBI On 06-February-14			Index Future	446.42	445.3550	446.4170	445.3550	112.00
16/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	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
16/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2013	EL28 On 07-November-13			Bond Future	110.94	110.8555	110.9446	110.8555	0.00
16/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	945	1	945	1	0.00
16/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	955	1	955	1	0.00
16/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	935	1	935	1	0.00
16/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
16/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
16/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
16/10/2013	ES33 On 07-November-13			Bond Future	9.39	84.0804	9.3864	84.0804	6,292.00
16/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
16/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
16/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
16/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7422	8	7422	8	0.00
16/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7334	8	7334	8	0.00
16/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7245	8	7245	8	0.00
16/10/2013	ES33 On 06-February-14			Bond Future	9.50	85.1865	9.4984	85.1865	0.00
16/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	316	0	316	0	0.00
16/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	467	0	467	0	0.00
16/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	391	0	391	0	0.00
16/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
16/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
16/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
16/10/2013	GOVI On 07-November-13			GOVI	440.00	438.9850	439.9980	438.9850	131.00
16/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
16/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
16/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
16/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	60120	7	60120	7	0.00
16/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	60020	7	60020	7	0.00
16/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	59920	7	59920	7	0.00
16/10/2013	GOVI On 06-February-14			GOVI	445.79	444.7600	445.7860	444.7600	269.00
16/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	57960	5	57960	5	0.00
16/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	57760	5	57760	5	0.00

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16/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	57860	5	57860	5	0.00
16/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
16/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
16/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
16/10/2013	GOVI On 08-May-14			GOVI	451.79	450.7540	451.7940	450.7540	0.00
16/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	97840	9	97840	9	0.00
16/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	97940	9	97940	9	0.00
16/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	98040	9	98040	9	0.00
16/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
16/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
16/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
16/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/10/2013	IGOV On 07-November-13			Index Future	196.69	196.5050	196.6850	196.5050	1,166.00
16/10/2013	IGOV On 06-February-14			Index Future	199.30	199.1140	199.2970	199.1140	190.00
16/10/2013	ILBI On 07-November-13			Index Future	532.88	532.6230	532.8770	532.6230	0.00
16/10/2013	ILBI On 06-February-14			Index Future	540.06	539.8040	540.0600	539.8040	186.00
16/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
16/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/10/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	0.00
16/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8400	5.1500	94.8400	4,100.00
16/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	1,500.00
16/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.21	94.7800	5.2100	94.7800	1,000.00
16/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.29	94.6900	5.2900	94.6900	0.00
16/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.33	94.6600	5.3300	94.6600	400.00
16/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.63	94.3200	5.6300	94.3200	1,000.00
16/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.85	94.0800	5.8500	94.0800	0.00
16/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.09	93.8300	6.0900	93.8300	0.00
16/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.35	93.5800	6.3500	93.5800	250.00
16/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.60	93.3300	6.6000	93.3300	1,000.00
16/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.85	93.0800	6.8500	93.0800	0.00

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16/10/2013	R023 On 07-November-13			Bond Future	7.50	102.9057	7.5006	102.9057	12,954.00
16/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	6975	7	6975	7	0.00
16/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	7048	7	7048	7	0.00
16/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	6903	7	6903	7	0.00
16/10/2013	R023 On 06-February-14			Bond Future	7.59	104.2595	7.5880	104.2595	0.00
16/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	1686	1	1686	1	0.00
16/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	1750	1	1750	1	0.00
16/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	1622	1	1622	1	0.00
16/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
16/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
16/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
16/10/2013	R157 On 07-November-13			Bond Future	5.87	115.2156	5.8679	115.2156	27,654.00
16/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	107	0	107	0	0.00
16/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	102	0	102	0	0.00
16/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	111	0	111	0	0.00
16/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	609	1	609	1	0.00
16/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	624	1	624	1	0.00
16/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	595	1	595	1	0.00
16/10/2013	R157 On 06-February-14			Bond Future	5.97	116.7314	5.9745	116.7314	606.00
16/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	386	0	386	0	0.00
16/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	398	0	398	0	0.00
16/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	392	0	392	0	0.00
16/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	916	1	916	1	0.00
16/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	926	1	926	1	0.00
16/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	906	1	906	1	0.00
16/10/2013	R157 On 08-May-14			Bond Future	6.08	111.4961	6.0802	111.4961	0.00
16/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	276	0	276	0	0.00
16/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	272	0	272	0	0.00
16/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	269	0	269	0	0.00
16/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1474	2	1474	2	0.00
16/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1485	2	1485	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
16/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1464	2	1464	2	0.00
16/10/2013	R157 On 07-August-14			Bond Future	6.17	113.0594	6.1717	113.0594	0.00
16/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1178	1	1178	1	0.00
16/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1185	1	1185	1	0.00
16/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1192	1	1192	1	0.00
16/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	554	1	554	1	0.00
16/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	550	1	550	1	0.00
16/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	547	1	547	1	0.00
16/10/2013	R186 On 07-November-13			Bond Future	7.89	124.7941	7.8905	124.7941	57,222.00
16/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	5640	5	5640	5	0.00
16/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	3042	3	3042	3	0.00
16/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	7646	7	7646	7	0.00
16/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	6	0	6	0	1,000.00
16/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	9685	9	9685	9	0.00
16/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	3776	4	3776	4	0.00
16/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	1	0	1	0	5,290.00
16/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	3171	3	3171	3	0.00
16/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	2215	2	2215	2	1,000.00
16/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	3106	3	3106	3	0.00
16/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	56	0	56	0	1,030.00
16/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	1208	1	1208	1	0.00
16/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	187	0	187	0	4,000.00
16/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	767	1	767	1	0.00
16/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	517	1	517	1	0.00
16/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	11213	12	11213	12	0.00
16/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	13854	14	13854	14	0.00
16/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	741	1	741	1	0.00
16/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	14	0	14	0	1,200.00
16/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	716	1	716	1	0.00
16/10/2013	R186 On 06-February-14			Bond Future	7.98	121.1464	7.9757	121.1464	125.00
16/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2913	3	2913	3	0.00
16/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2875	3	2875	3	0.00
16/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2951	3	2951	3	0.00
16/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	8099	8	8099	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
16/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	4977	5	4977	5	0.00
16/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	4923	5	4923	5	0.00
16/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1376	1	1376	1	250.00
16/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	5032	5	5032	5	0.00
16/10/2013	R186 On 08-May-14			Bond Future	8.06	122.7795	8.0615	122.7795	0.00
16/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1974	2	1974	2	0.00
16/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	7316	7	7316	7	0.00
16/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1998	2	1998	2	0.00
16/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1950	2	1950	2	0.00
16/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	3083	3	3083	3	1,933.00
16/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3526	4	3526	4	1,933.00
16/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	10838	11	10838	11	0.00
16/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	10912	11	10912	11	0.00
16/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	10986	11	10986	11	0.00
16/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	8194	8	8194	8	0.00
16/10/2013	R186 On 07-August-14			Bond Future	8.14	119.2088	8.1428	119.2088	0.00
16/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	6640	6	6640	6	0.00
16/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	6731	7	6731	7	0.00
16/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	6686	7	6686	7	0.00
16/10/2013	R186 On 07-August-14	8.92	Call	Bond Future	9765	10	9765	10	0.00
16/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	5298	6	5298	6	0.00
16/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	5377	6	5377	6	0.00
16/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	5337	6	5337	6	0.00
16/10/2013	R186 On 07-August-14	8.92	Put	Bond Future	3300	3	3300	3	840.00
16/10/2013	R197 On 07-November-13			Bond Future	279.22	279.0183	279.2227	279.0183	2,049.00
16/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	777	1	777	1	0.00
16/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	787	1	787	1	0.00
16/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	767	1	767	1	0.00
16/10/2013	R201 On 07-November-13			Bond Future	4.88	107.5294	4.8838	107.5294	0.00
16/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	110	0	110	0	0.00
16/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	114	0	114	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
16/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	119	0	119	0	0.00
16/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	207	0	207	0	0.00
16/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	200	0	200	0	0.00
16/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	213	0	213	0	0.00
16/10/2013	R201 On 06-February-14			Bond Future	4.75	104.5361	4.7548	104.5361	0.00
16/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	554	1	554	1	0.00
16/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	566	1	566	1	0.00
16/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	560	1	560	1	0.00
16/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	138	0	138	0	0.00
16/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	136	0	136	0	0.00
16/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	140	0	140	0	0.00
16/10/2013	R201 On 08-May-14			Bond Future	4.47	105.9453	4.4688	105.9453	0.00
16/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	424	0	424	0	0.00
16/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	428	0	428	0	0.00
16/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	420	0	420	0	0.00
16/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	251	0	251	0	0.00
16/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	253	0	253	0	0.00
16/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	256	0	256	0	0.00
16/10/2013	R201 On 07-August-14			Bond Future	3.61	103.0206	3.6073	103.0206	0.00
16/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	675	1	675	1	0.00
16/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	681	1	681	1	0.00
16/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	678	1	678	1	0.00
16/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	65	0	65	0	0.00
16/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	64	0	64	0	0.00
16/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	63	0	63	0	0.00
16/10/2013	R202 On 07-November-13			Bond Future	206.46	205.6828	206.4569	205.6828	43,395.00
16/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	2543	3	2543	3	0.00
16/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	2553	3	2553	3	0.00
16/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	2533	3	2533	3	0.00
16/10/2013	R203 On 07-November-13			Bond Future	6.54	106.9016	6.5387	106.9016	19,563.00
16/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	46	0	46	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
16/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	52	0	52	0	0.00
16/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	49	0	49	0	0.00
16/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	104807	105	104807	105	0.00
16/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	7	0	7	0	15.00
16/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	1937	2	1937	2	0.00
16/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	1904	2	1904	2	0.00
16/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
16/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	1969	2	1969	2	0.00
16/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	2928	3	2928	3	0.00
16/10/2013	R203 On 06-February-14			Bond Future	6.64	108.3079	6.6424	108.3079	6.00
16/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	536	1	536	1	0.00
16/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1537	1	1537	1	13.00
16/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	555	1	555	1	0.00
16/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	374	0	374	0	16.00
16/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	545	1	545	1	0.00
16/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	2181	2	2181	2	0.00
16/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2650	3	2650	3	0.00
16/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	2158	2	2158	2	0.00
16/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	898	1	898	1	0.00
16/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	2135	2	2135	2	0.00
16/10/2013	R203 On 08-May-14			Bond Future	6.74	105.6069	6.7439	105.6069	0.00
16/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	454	0	454	0	0.00
16/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1680	2	1680	2	13.00
16/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	441	0	441	0	0.00
16/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	447	0	447	0	0.00
16/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2724	3	2724	3	16.00
16/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3536	4	3536	4	0.00
16/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	760	1	760	1	0.00
16/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3487	4	3487	4	0.00
16/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1389	1	1389	1	0.00
16/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3511	4	3511	4	0.00
16/10/2013	R203 On 07-August-14			Bond Future	6.84	107.0872	6.8386	107.0872	0.00
16/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2519	2	2519	2	0.00
16/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2501	2	2501	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
16/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2484	2	2484	2	0.00
16/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1771	2	1771	2	30.00
16/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1214	1	1214	1	0.00
16/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1204	1	1204	1	0.00
16/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1224	1	1224	1	0.00
16/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1767	2	1767	2	0.00
16/10/2013	R204 On 07-November-13			Bond Future	6.76	108.2877	6.7611	108.2877	31,288.00
16/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	135	0	135	0	0.00
16/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1404	1	1404	1	0.00
16/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	142	0	142	0	0.00
16/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	148	0	148	0	0.00
16/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	2192	2	2192	2	0.00
16/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	360	0	360	0	1,270.00
16/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	2154	2	2154	2	0.00
16/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	2231	2	2231	2	0.00
16/10/2013	R204 On 06-February-14			Bond Future	6.85	105.6823	6.8513	105.6823	0.00
16/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	881	1	881	1	0.00
16/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	909	1	909	1	0.00
16/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	895	1	895	1	0.00
16/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2836	3	2836	3	0.00
16/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2807	3	2807	3	0.00
16/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2778	3	2778	3	0.00
16/10/2013	R204 On 08-May-14			Bond Future	6.94	107.1069	6.9442	107.1069	0.00
16/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	823	1	823	1	0.00
16/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	812	1	812	1	0.00
16/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	834	1	834	1	0.00
16/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	4492	5	4492	5	0.00
16/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	4430	5	4430	5	0.00
16/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	4461	5	4461	5	0.00
16/10/2013	R204 On 07-August-14			Bond Future	7.03	104.5763	7.0313	104.5763	0.00
16/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3438	3	3438	3	0.00
16/10/2013	R204 On 07-August-14	7.78	Call	Bond Future	4201	4	4201	4	0.00
16/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3394	3	3394	3	0.00
16/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3416	3	3416	3	0.00

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16/10/2013	R204 On 07-August-14	7.78	Put	Bond Future	1418	1	1418	1	530.00
16/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1862	2	1862	2	0.00
16/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1833	2	1833	2	0.00
16/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1848	2	1848	2	0.00
16/10/2013	R206 On 07-November-13			Bond Future	5.03	102.8382	5.0297	102.8382	0.00
16/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	8	0	8	0	0.00
16/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	9	0	9	0	0.00
16/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	8	0	8	0	0.00
16/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	140	0	140	0	0.00
16/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	139	0	139	0	0.00
16/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	137	0	137	0	0.00
16/10/2013	R207 On 07-November-13			Bond Future	7.09	102.8919	7.0913	102.8919	21,989.00
16/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	256	0	256	0	0.00
16/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	246	0	246	0	0.00
16/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	236	0	236	0	0.00
16/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	2208	2	2208	2	0.00
16/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	2168	2	2168	2	0.00
16/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	2249	2	2249	2	0.00
16/10/2013	R207 On 06-February-14			Bond Future	7.18	100.6064	7.1833	100.6064	1,081.00
16/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	986	1	986	1	0.00
16/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	1001	1	1001	1	0.00
16/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	971	1	971	1	0.00
16/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	3568	4	3568	4	0.00
16/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	3603	4	3603	4	0.00
16/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	3534	4	3534	4	0.00
16/10/2013	R207 On 08-May-14			Bond Future	7.28	101.9627	7.2804	101.9627	0.00
16/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	883	1	883	1	0.00
16/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	894	1	894	1	0.00
16/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	873	1	873	1	0.00
16/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	5984	6	5984	6	0.00
16/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	6022	6	6022	6	0.00
16/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	5946	6	5946	6	0.00
16/10/2013	R207 On 07-August-14			Bond Future	7.37	99.7512	7.3732	99.7512	0.00
16/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3886	4	3886	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3936	4	3936	4	0.00
16/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3911	4	3911	4	0.00
16/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2488	3	2488	3	0.00
16/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2506	3	2506	3	0.00
16/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2470	3	2470	3	0.00
16/10/2013	R208 On 07-November-13			Bond Future	7.26	97.6961	7.2556	97.6961	10,578.00
16/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	178	0	178	0	0.00
16/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1778	2	1778	2	0.00
16/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	170	0	170	0	0.00
16/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	186	0	186	0	0.00
16/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	435	1	435	1	1,520.00
16/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	2792	3	2792	3	0.00
16/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	2694	3	2694	3	0.00
16/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	2743	3	2743	3	0.00
16/10/2013	R208 On 06-February-14			Bond Future	7.34	98.9814	7.3433	98.9814	0.00
16/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	941	1	941	1	0.00
16/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	956	1	956	1	0.00
16/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	971	1	971	1	0.00
16/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	4165	4	4165	4	0.00
16/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	4206	4	4206	4	0.00
16/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	4246	4	4246	4	0.00
16/10/2013	R208 On 08-May-14			Bond Future	7.43	96.9192	7.4308	96.9192	0.00
16/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	826	1	826	1	0.00
16/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	847	1	847	1	0.00
16/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	837	1	837	1	0.00
16/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	6983	7	6983	7	0.00
16/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	6892	7	6892	7	0.00
16/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	6937	7	6937	7	0.00
16/10/2013	R208 On 07-August-14			Bond Future	7.51	98.2777	7.5136	98.2777	0.00
16/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	4189	4	4189	4	0.00
16/10/2013	R208 On 07-August-14	8.28	Call	Bond Future	5649	5	5649	5	0.00
16/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	4161	4	4161	4	0.00
16/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	4218	4	4218	4	0.00
16/10/2013	R208 On 07-August-14	8.28	Put	Bond Future	1889	2	1889	2	630.00

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16/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2763	3	2763	3	0.00
16/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2742	3	2742	3	0.00
16/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2784	3	2784	3	0.00
16/10/2013	R209 On 07-November-13			Bond Future	8.73	76.2588	8.7296	76.2588	19,784.00
16/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	5179	5	5179	5	0.00
16/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1241	1	1241	1	0.00
16/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1780	2	1780	2	0.00
16/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1823	2	1823	2	0.00
16/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1866	2	1866	2	0.00
16/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	4234	4	4234	4	0.00
16/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5826	6	5826	6	0.00
16/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	7135	7	7135	7	0.00
16/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	164	0	164	0	5,000.00
16/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	1306	1	1306	1	0.00
16/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	1874	2	1874	2	4,700.00
16/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	1236	1	1236	1	0.00
16/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	296	0	296	0	1,000.00
16/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	44	0	44	0	1,520.00
16/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	1270	1	1270	1	0.00
16/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	108	0	108	0	980.00
16/10/2013	R209 On 06-February-14			Bond Future	8.81	77.2620	8.8121	77.2620	0.00
16/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2654	3	2654	3	0.00
16/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2718	3	2718	3	0.00
16/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2686	3	2686	3	0.00
16/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	4816	5	4816	5	0.00
16/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	4767	5	4767	5	0.00
16/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	4718	5	4718	5	0.00
16/10/2013	R209 On 08-May-14			Bond Future	8.89	75.1585	8.8937	75.1585	0.00
16/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1809	2	1809	2	0.00
16/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1789	2	1789	2	0.00
16/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1769	2	1769	2	0.00
16/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	10486	11	10486	11	0.00
16/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	10557	11	10557	11	0.00
16/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	10416	11	10416	11	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
16/10/2013	R209 On 07-August-14			Bond Future	8.97	76.2122	8.9718	76.2122	0.00
16/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	6026	6	6026	6	0.00
16/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	6063	6	6063	6	0.00
16/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5988	6	5988	6	0.00
16/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5402	6	5402	6	0.00
16/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5476	6	5476	6	0.00
16/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5439	6	5439	6	0.00
16/10/2013	R210 On 07-November-13			Bond Future	158.40	158.2794	158.4001	158.2794	1,449.00
16/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	1590	2	1590	2	0.00
16/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	1600	2	1600	2	0.00
16/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	1610	2	1610	2	0.00
16/10/2013	R211 On 07-November-13			Bond Future	128.45	128.3727	128.4526	128.3727	522.00
16/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1547	2	1547	2	0.00
16/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1557	2	1557	2	0.00
16/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1537	2	1537	2	0.00
16/10/2013	R212 On 07-November-13			Bond Future	131.34	131.2484	131.3427	131.2484	21,791.00
16/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	1657	2	1657	2	0.00
16/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	1667	2	1667	2	0.00
16/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	1647	2	1647	2	0.00
16/10/2013	R213 On 07-November-13			Bond Future	8.54	87.2498	8.5411	87.2498	19,436.00
16/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1846	2	1846	2	0.00
16/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1802	2	1802	2	0.00
16/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1758	2	1758	2	0.00
16/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	1330	2	1330	2	0.00
16/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	1294	1	1294	1	0.00

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16/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	1366	2	1366	2	0.00
16/10/2013	R213 On 06-February-14			Bond Future	8.63	88.3976	8.6303	88.3976	0.00
16/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2547	2	2547	2	0.00
16/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2578	2	2578	2	0.00
16/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2609	2	2609	2	0.00
16/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	5247	5	5247	5	0.00
16/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	5196	5	5196	5	0.00
16/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	5299	6	5299	6	0.00
16/10/2013	R213 On 08-May-14			Bond Future	8.71	86.0510	8.7149	86.0510	0.00
16/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1790	2	1790	2	0.00
16/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1829	2	1829	2	0.00
16/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1809	2	1809	2	0.00
16/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	10705	11	10705	11	0.00
16/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	10775	11	10775	11	0.00
16/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	10635	11	10635	11	0.00
16/10/2013	R213 On 07-August-14			Bond Future	8.80	87.2571	8.7970	87.2571	0.00
16/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	6064	6	6064	6	0.00
16/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	6140	6	6140	6	0.00
16/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	6102	6	6102	6	0.00
16/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5660	6	5660	6	0.00
16/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5698	6	5698	6	0.00
16/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5736	6	5736	6	0.00
16/10/2013	R214 On 07-November-13			Bond Future	8.89	76.6013	8.8853	76.6013	2,427.00
16/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	17	0	17	0	0.00
16/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	16	0	16	0	0.00
16/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	15	0	15	0	0.00
16/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	9759	10	9759	10	0.00
16/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	9661	10	9661	10	0.00
16/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	9857	10	9857	10	0.00
16/10/2013	R214 On 06-February-14			Bond Future	8.97	77.6091	8.9707	77.6091	0.00
16/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	4045	4	4045	4	0.00
16/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	4005	4	4005	4	0.00
16/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3966	4	3966	4	0.00
16/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3772	4	3772	4	0.00

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16/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	3812	4	3812	4	0.00
16/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3732	4	3732	4	0.00
16/10/2013	R248 On 07-November-13			Bond Future	8.94	99.2132	8.9408	99.2132	10,220.00
16/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
16/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	12549	13	12549	13	0.00
16/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	12678	13	12678	13	0.00
16/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	12807	13	12807	13	0.00
16/10/2013	R248 On 06-February-14			Bond Future	9.03	100.5185	9.0283	100.5185	0.00
16/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	832	0	832	0	0.00
16/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	629	0	629	0	0.00
16/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	731	0	731	0	0.00
16/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
16/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
16/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00