



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
17/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	2025 On 07-November-13			Bond Future	109.51	109.4808	109.5081	109.4808	0.00
17/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
17/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
17/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
17/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1502	2	1502	2	0.00
17/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1492	2	1492	2	0.00
17/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1482	2	1482	2	0.00
17/10/2013	2037 On 07-November-13			Bond Future	8.79	98.7519	8.7948	98.7519	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
17/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	5631	5	5631	5	0.00
17/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	5805	5	5805	5	0.00
17/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	5718	5	5718	5	0.00
17/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
17/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
17/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
17/10/2013	2037 On 06-February-14			Bond Future	8.88	95.7942	8.8823	95.7942	0.00
17/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	4520	4	4520	4	0.00
17/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	4608	4	4608	4	0.00
17/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	4433	4	4433	4	0.00
17/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
17/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
17/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
17/10/2013	2037 On 08-May-14			Bond Future	8.97	97.0855	8.9712	97.0855	0.00
17/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	3764	3	3764	3	0.00
17/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	3589	3	3589	3	0.00
17/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	3677	3	3677	3	0.00
17/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
17/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
17/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
17/10/2013	2038 On 07-November-13			Bond Future	105.96	105.9298	105.9575	105.9298	18.00
17/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
17/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
17/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
17/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	4033	4	4033	4	0.00
17/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	4043	4	4043	4	0.00
17/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	4053	4	4053	4	0.00
17/10/2013	2050 On 07-November-13			Bond Future	109.69	110.4563	109.6906	110.4563	122.00
17/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
17/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
17/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
17/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	309	0	309	0	0.00
17/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	319	0	319	0	0.00
17/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	299	0	299	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
17/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	AL37 On 07-November-13			Index Future	415.98	414.3090	415.9790	414.3090	0.00
17/10/2013	AL37 On 06-February-14			Index Future	421.45	419.7600	421.4510	419.7600	0.00
17/10/2013	AL7T On 07-November-13			Index Future	494.25	491.5000	494.2460	491.5000	1.00
17/10/2013	AL7T On 06-February-14			Index Future	500.75	497.9660	500.7480	497.9660	0.00
17/10/2013	ALBI On 07-November-13			Index Future	443.07	440.6210	443.0650	440.6210	759.00
17/10/2013	ALBI On 06-February-14			Index Future	448.89	446.4170	448.8930	446.4170	112.00
17/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	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
17/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2013	EL28 On 07-November-13			Bond Future	110.57	110.9446	110.5716	110.9446	0.00
17/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	572	1	572	1	0.00
17/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	582	1	582	1	0.00
17/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	562	1	562	1	0.00
17/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
17/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
17/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
17/10/2013	ES33 On 07-November-13			Bond Future	9.30	84.3424	9.3046	84.3424	6,292.00
17/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
17/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
17/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
17/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	6784	7	6784	7	0.00
17/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6696	7	6696	7	0.00
17/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6608	7	6608	7	0.00
17/10/2013	ES33 On 06-February-14			Bond Future	9.41	85.4519	9.4139	85.4519	0.00
17/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	962	0	962	0	0.00
17/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	1113	0	1113	0	0.00
17/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	1037	0	1037	0	0.00
17/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
17/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
17/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
17/10/2013	GOVI On 07-November-13			GOVI	442.45	439.9980	442.4500	439.9980	135.00
17/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
17/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
17/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
17/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	35600	6	35600	6	0.00
17/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	35500	6	35500	6	0.00
17/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	35400	6	35400	6	0.00
17/10/2013	GOVI On 06-February-14			GOVI	448.27	445.7860	448.2700	445.7860	269.00
17/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	82800	6	82800	6	0.00
17/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	82600	6	82600	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
17/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	82700	6	82700	6	0.00
17/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
17/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
17/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
17/10/2013	GOVI On 08-May-14			GOVI	454.31	451.7940	454.3110	451.7940	0.00
17/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	123010	10	123010	10	0.00
17/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	123110	10	123110	10	0.00
17/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	123210	10	123210	10	0.00
17/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
17/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
17/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
17/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/10/2013	IGOV On 07-November-13			Index Future	196.84	196.6850	196.8390	196.6850	1,166.00
17/10/2013	IGOV On 06-February-14			Index Future	199.45	199.2970	199.4530	199.2970	190.00
17/10/2013	ILBI On 07-November-13			Index Future	533.36	532.8770	533.3570	532.8770	0.00
17/10/2013	ILBI On 06-February-14			Index Future	540.55	540.0600	540.5460	540.0600	186.00
17/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
17/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	100.00
17/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.18	94.8100	5.1800	94.8100	1,500.00
17/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.20	94.7900	5.2000	94.7900	1,000.00
17/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.28	94.7100	5.2800	94.7100	0.00
17/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.32	94.6700	5.3200	94.6700	400.00
17/10/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.43	5.5000	5.4300	5.5000	0.00
17/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.61	94.3700	5.6100	94.3700	1,000.00
17/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.81	94.1500	5.8100	94.1500	1,000.00
17/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.05	93.9100	6.0500	93.9100	0.00
17/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.30	93.6500	6.3000	93.6500	250.00
17/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.55	93.4000	6.5500	93.4000	2,000.00
17/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.81	93.1500	6.8100	93.1500	0.00

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17/10/2013	R023 On 07-November-13			Bond Future	7.41	103.1942	7.4139	103.1942	12,954.00
17/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	6394	7	6394	7	0.00
17/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	6467	7	6467	7	0.00
17/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	6321	7	6321	7	0.00
17/10/2013	R023 On 06-February-14			Bond Future	7.50	104.5517	7.4977	104.5517	0.00
17/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	2275	2	2275	2	0.00
17/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	2339	2	2339	2	0.00
17/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	2211	2	2211	2	0.00
17/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
17/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
17/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
17/10/2013	R157 On 07-November-13			Bond Future	5.78	115.2702	5.7789	115.2702	27,649.00
17/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	148	0	148	0	0.00
17/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	142	0	142	0	0.00
17/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	154	0	154	0	0.00
17/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	484	1	484	1	0.00
17/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	497	1	497	1	0.00
17/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	472	1	472	1	0.00
17/10/2013	R157 On 06-February-14			Bond Future	5.87	116.7867	5.8697	116.7867	606.00
17/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	448	0	448	0	0.00
17/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	462	0	462	0	0.00
17/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	455	0	455	0	0.00
17/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	810	1	810	1	0.00
17/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	820	1	820	1	0.00
17/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	801	1	801	1	0.00
17/10/2013	R157 On 08-May-14			Bond Future	5.95	111.5519	5.9541	111.5519	0.00
17/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	321	0	321	0	0.00
17/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	317	0	317	0	0.00
17/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	313	0	313	0	0.00
17/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1348	1	1348	1	0.00
17/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1358	1	1358	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
17/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1338	1	1338	1	0.00
17/10/2013	R157 On 07-August-14			Bond Future	6.01	113.1155	6.0146	113.1155	0.00
17/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1287	1	1287	1	0.00
17/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1294	1	1294	1	0.00
17/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1302	1	1302	1	0.00
17/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	490	1	490	1	0.00
17/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	487	1	487	1	0.00
17/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	483	1	483	1	0.00
17/10/2013	R186 On 07-November-13			Bond Future	7.79	125.1922	7.7887	125.1922	57,222.00
17/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	6501	6	6501	6	0.00
17/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	3722	3	3722	3	0.00
17/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	8562	8	8562	8	0.00
17/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	10	0	10	0	1,000.00
17/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	10622	10	10622	10	0.00
17/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	4526	4	4526	4	0.00
17/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	1	0	1	0	5,290.00
17/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	3864	3	3864	3	0.00
17/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	2789	2	2789	2	1,000.00
17/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	3793	3	3793	3	0.00
17/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	27	0	27	0	1,030.00
17/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	838	1	838	1	0.00
17/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	103	0	103	0	4,000.00
17/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	502	1	502	1	0.00
17/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	322	1	322	1	0.00
17/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	10272	11	10272	11	0.00
17/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	12910	14	12910	14	0.00
17/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	483	1	483	1	0.00
17/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	6	0	6	0	1,200.00
17/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	465	1	465	1	0.00
17/10/2013	R186 On 06-February-14			Bond Future	7.87	121.5497	7.8704	121.5497	125.00
17/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	3327	3	3327	3	0.00
17/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	3286	3	3286	3	0.00
17/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	3369	3	3369	3	0.00
17/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	8837	8	8837	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
17/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	4434	5	4434	5	0.00
17/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	4383	5	4383	5	0.00
17/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1157	1	1157	1	250.00
17/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	4485	5	4485	5	0.00
17/10/2013	R186 On 08-May-14			Bond Future	7.95	123.1879	7.9524	123.1879	0.00
17/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	2234	2	2234	2	0.00
17/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	7933	7	7933	7	0.00
17/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	2260	2	2260	2	0.00
17/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	2208	2	2208	2	0.00
17/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	3442	3	3442	3	1,933.00
17/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3173	4	3173	4	1,933.00
17/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	10130	11	10130	11	0.00
17/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	10202	11	10202	11	0.00
17/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	10273	11	10273	11	0.00
17/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	7583	8	7583	8	0.00
17/10/2013	R186 On 07-August-14			Bond Future	8.03	119.6224	8.0298	119.6224	0.00
17/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	7192	7	7192	7	0.00
17/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	7288	7	7288	7	0.00
17/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	7240	7	7240	7	0.00
17/10/2013	R186 On 07-August-14	8.92	Call	Bond Future	10446	10	10446	10	0.00
17/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	4870	5	4870	5	0.00
17/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	4945	5	4945	5	0.00
17/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	4908	5	4908	5	0.00
17/10/2013	R186 On 07-August-14	8.92	Put	Bond Future	2997	3	2997	3	840.00
17/10/2013	R197 On 07-November-13			Bond Future	279.29	279.2227	279.2908	279.2227	2,049.00
17/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	709	1	709	1	0.00
17/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	719	1	719	1	0.00
17/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	699	1	699	1	0.00
17/10/2013	R201 On 07-November-13			Bond Future	4.91	107.5497	4.9058	107.5497	0.00
17/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	97	0	97	0	0.00
17/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	101	0	101	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
17/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	106	0	106	0	0.00
17/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	218	0	218	0	0.00
17/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	211	0	211	0	0.00
17/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	225	0	225	0	0.00
17/10/2013	R201 On 06-February-14			Bond Future	4.78	104.5567	4.7836	104.5567	0.00
17/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	535	1	535	1	0.00
17/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	547	1	547	1	0.00
17/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	541	1	541	1	0.00
17/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	144	0	144	0	0.00
17/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	142	0	142	0	0.00
17/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	146	0	146	0	0.00
17/10/2013	R201 On 08-May-14			Bond Future	4.51	105.9659	4.5098	105.9659	0.00
17/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	409	0	409	0	0.00
17/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	412	0	412	0	0.00
17/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	405	0	405	0	0.00
17/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	261	0	261	0	0.00
17/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	263	0	263	0	0.00
17/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	266	0	266	0	0.00
17/10/2013	R201 On 07-August-14			Bond Future	3.68	103.0410	3.6770	103.0410	0.00
17/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	654	1	654	1	0.00
17/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	660	1	660	1	0.00
17/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	657	1	657	1	0.00
17/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	69	0	69	0	0.00
17/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	68	0	68	0	0.00
17/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	68	0	68	0	0.00
17/10/2013	R202 On 07-November-13			Bond Future	207.43	206.4569	207.4343	206.4569	43,395.00
17/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	1566	3	1566	3	0.00
17/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	1576	3	1576	3	0.00
17/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	1556	3	1556	3	0.00
17/10/2013	R203 On 07-November-13			Bond Future	6.45	107.0366	6.4460	107.0366	19,563.00
17/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	72	0	72	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
17/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	80	0	80	0	0.00
17/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	76	0	76	0	0.00
17/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	105129	105	105129	105	0.00
17/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	12	0	12	0	15.00
17/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	1641	2	1641	2	0.00
17/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	1610	2	1610	2	0.00
17/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
17/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	1673	2	1673	2	0.00
17/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	2611	3	2611	3	0.00
17/10/2013	R203 On 06-February-14			Bond Future	6.54	108.4446	6.5421	108.4446	6.00
17/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	633	1	633	1	0.00
17/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1731	2	1731	2	13.00
17/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	655	1	655	1	0.00
17/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	448	0	448	0	16.00
17/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	644	1	644	1	0.00
17/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	1953	2	1953	2	0.00
17/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2399	3	2399	3	0.00
17/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	1931	2	1931	2	0.00
17/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	766	1	766	1	0.00
17/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	1909	2	1909	2	0.00
17/10/2013	R203 On 08-May-14			Bond Future	6.64	105.7452	6.6350	105.7452	0.00
17/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	527	0	527	0	0.00
17/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1859	2	1859	2	13.00
17/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	513	0	513	0	0.00
17/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	520	0	520	0	0.00
17/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2957	3	2957	3	16.00
17/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3278	4	3278	4	0.00
17/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	663	1	663	1	0.00
17/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3229	3	3229	3	0.00
17/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1238	1	1238	1	0.00
17/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3253	4	3253	4	0.00
17/10/2013	R203 On 07-August-14			Bond Future	6.72	107.2270	6.7198	107.2270	0.00
17/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2730	3	2730	3	0.00
17/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2711	3	2711	3	0.00

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17/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2693	2	2693	2	0.00
17/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1943	2	1943	2	30.00
17/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1089	1	1089	1	0.00
17/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1080	1	1080	1	0.00
17/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1098	1	1098	1	0.00
17/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1605	2	1605	2	0.00
17/10/2013	R204 On 07-November-13			Bond Future	6.67	108.4120	6.6689	108.4120	31,288.00
17/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	191	0	191	0	0.00
17/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1692	1	1692	1	0.00
17/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	199	0	199	0	0.00
17/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	208	0	208	0	0.00
17/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	1844	2	1844	2	0.00
17/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	242	0	242	0	1,270.00
17/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	1807	2	1807	2	0.00
17/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	1880	2	1880	2	0.00
17/10/2013	R204 On 06-February-14			Bond Future	6.75	105.8082	6.7533	105.8082	0.00
17/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	1017	1	1017	1	0.00
17/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	1048	1	1048	1	0.00
17/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	1032	1	1032	1	0.00
17/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2560	3	2560	3	0.00
17/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2533	3	2533	3	0.00
17/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2506	3	2506	3	0.00
17/10/2013	R204 On 08-May-14			Bond Future	6.84	107.2342	6.8397	107.2342	0.00
17/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	932	1	932	1	0.00
17/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	921	1	921	1	0.00
17/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	944	1	944	1	0.00
17/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	4183	4	4183	4	0.00
17/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	4124	4	4124	4	0.00
17/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	4153	4	4153	4	0.00
17/10/2013	R204 On 07-August-14			Bond Future	6.92	104.7050	6.9198	104.7050	0.00
17/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3698	3	3698	3	0.00
17/10/2013	R204 On 07-August-14	7.78	Call	Bond Future	4489	4	4489	4	0.00
17/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3651	3	3651	3	0.00
17/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3674	3	3674	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
17/10/2013	R204 On 07-August-14	7.78	Put	Bond Future	1283	1	1283	1	530.00
17/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1697	2	1697	2	0.00
17/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1670	2	1670	2	0.00
17/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1683	2	1683	2	0.00
17/10/2013	R206 On 07-November-13			Bond Future	5.05	102.8430	5.0454	102.8430	0.00
17/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	7	0	7	0	0.00
17/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	8	0	8	0	0.00
17/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	7	0	7	0	0.00
17/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	142	0	142	0	0.00
17/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	141	0	141	0	0.00
17/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	139	0	139	0	0.00
17/10/2013	R207 On 07-November-13			Bond Future	6.98	103.1322	6.9841	103.1322	21,989.00
17/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	366	0	366	0	0.00
17/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	353	0	353	0	0.00
17/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	340	0	340	0	0.00
17/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	1782	2	1782	2	0.00
17/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	1745	2	1745	2	0.00
17/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	1820	2	1820	2	0.00
17/10/2013	R207 On 06-February-14			Bond Future	7.07	100.8498	7.0704	100.8498	1,081.00
17/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	1157	1	1157	1	0.00
17/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	1174	1	1174	1	0.00
17/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	1141	1	1141	1	0.00
17/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	3200	4	3200	4	0.00
17/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	3233	4	3233	4	0.00
17/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	3168	4	3168	4	0.00
17/10/2013	R207 On 08-May-14			Bond Future	7.16	102.2091	7.1613	102.2091	0.00
17/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	1014	1	1014	1	0.00
17/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	1026	1	1026	1	0.00
17/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	1002	1	1002	1	0.00
17/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	5567	6	5567	6	0.00
17/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	5604	6	5604	6	0.00
17/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	5530	6	5530	6	0.00
17/10/2013	R207 On 07-August-14			Bond Future	7.25	100.0006	7.2473	100.0006	0.00
17/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	4213	4	4213	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
17/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	4265	4	4265	4	0.00
17/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	4239	4	4239	4	0.00
17/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2261	2	2261	2	0.00
17/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2278	3	2278	3	0.00
17/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2244	2	2244	2	0.00
17/10/2013	R208 On 07-November-13			Bond Future	7.15	97.9357	7.1537	97.9357	10,578.00
17/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	262	0	262	0	0.00
17/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	2189	2	2189	2	0.00
17/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	251	0	251	0	0.00
17/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	273	0	273	0	0.00
17/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	279	0	279	0	1,520.00
17/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	2306	3	2306	3	0.00
17/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	2214	3	2214	3	0.00
17/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	2260	3	2260	3	0.00
17/10/2013	R208 On 06-February-14			Bond Future	7.24	99.2241	7.2367	99.2241	0.00
17/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	1106	1	1106	1	0.00
17/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	1123	1	1123	1	0.00
17/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	1141	1	1141	1	0.00
17/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	3760	4	3760	4	0.00
17/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	3799	4	3799	4	0.00
17/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	3837	4	3837	4	0.00
17/10/2013	R208 On 08-May-14			Bond Future	7.32	97.1649	7.3192	97.1649	0.00
17/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	950	1	950	1	0.00
17/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	975	1	975	1	0.00
17/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	963	1	963	1	0.00
17/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	6525	7	6525	7	0.00
17/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	6437	7	6437	7	0.00
17/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	6481	7	6481	7	0.00
17/10/2013	R208 On 07-August-14			Bond Future	7.40	98.5264	7.3967	98.5264	0.00
17/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	4535	4	4535	4	0.00
17/10/2013	R208 On 07-August-14	8.28	Call	Bond Future	6054	6	6054	6	0.00
17/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	4506	4	4506	4	0.00
17/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	4565	4	4565	4	0.00
17/10/2013	R208 On 07-August-14	8.28	Put	Bond Future	1705	2	1705	2	630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2519	3	2519	3	0.00
17/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2500	3	2500	3	0.00
17/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2539	3	2539	3	0.00
17/10/2013	R209 On 07-November-13			Bond Future	8.65	76.5178	8.6482	76.5178	19,784.00
17/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	5765	5	5765	5	0.00
17/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1515	1	1515	1	0.00
17/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	2129	2	2129	2	0.00
17/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	2177	2	2177	2	0.00
17/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	2226	2	2226	2	0.00
17/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	4783	4	4783	4	0.00
17/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	6430	6	6430	6	0.00
17/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	7762	7	7762	7	0.00
17/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	104	0	104	0	5,000.00
17/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	1008	1	1008	1	0.00
17/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	1501	2	1501	2	4,700.00
17/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	949	1	949	1	0.00
17/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	197	0	197	0	1,000.00
17/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	24	0	24	0	1,520.00
17/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	978	1	978	1	0.00
17/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	66	0	66	0	980.00
17/10/2013	R209 On 06-February-14			Bond Future	8.73	77.5244	8.7284	77.5244	0.00
17/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2929	3	2929	3	0.00
17/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2997	3	2997	3	0.00
17/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2963	3	2963	3	0.00
17/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	4435	5	4435	5	0.00
17/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	4388	5	4388	5	0.00
17/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	4342	5	4342	5	0.00
17/10/2013	R209 On 08-May-14			Bond Future	8.81	75.4243	8.8075	75.4243	0.00
17/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1985	2	1985	2	0.00
17/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1963	2	1963	2	0.00
17/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1942	2	1942	2	0.00
17/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	9997	10	9997	10	0.00
17/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	10066	11	10066	11	0.00
17/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	9927	10	9927	10	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
17/10/2013	R209 On 07-August-14			Bond Future	8.88	76.4813	8.8832	76.4813	0.00
17/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	6395	6	6395	6	0.00
17/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	6434	6	6434	6	0.00
17/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	6356	6	6356	6	0.00
17/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5099	5	5099	5	0.00
17/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5171	5	5171	5	0.00
17/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5135	5	5135	5	0.00
17/10/2013	R210 On 07-November-13			Bond Future	158.44	158.4001	158.4405	158.4001	1,449.00
17/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	1550	2	1550	2	0.00
17/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	1560	2	1560	2	0.00
17/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	1570	2	1570	2	0.00
17/10/2013	R211 On 07-November-13			Bond Future	128.48	128.4526	128.4792	128.4526	522.00
17/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1521	2	1521	2	0.00
17/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1531	2	1531	2	0.00
17/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1511	2	1511	2	0.00
17/10/2013	R212 On 07-November-13			Bond Future	131.18	131.3427	131.1798	131.3427	21,791.00
17/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	1820	2	1820	2	0.00
17/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	1830	2	1830	2	0.00
17/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	1810	2	1810	2	0.00
17/10/2013	R213 On 07-November-13			Bond Future	8.45	87.5965	8.4546	87.5965	19,436.00
17/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	2232	2	2232	2	0.00
17/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	2182	2	2182	2	0.00
17/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	2133	2	2133	2	0.00
17/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	1010	1	1010	1	0.00
17/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	980	1	980	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
17/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	1041	1	1041	1	0.00
17/10/2013	R213 On 06-February-14			Bond Future	8.54	88.7488	8.5411	88.7488	0.00
17/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2829	3	2829	3	0.00
17/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2862	3	2862	3	0.00
17/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2896	3	2896	3	0.00
17/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	4822	5	4822	5	0.00
17/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	4773	5	4773	5	0.00
17/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	4871	5	4871	5	0.00
17/10/2013	R213 On 08-May-14			Bond Future	8.62	86.4067	8.6230	86.4067	0.00
17/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1975	2	1975	2	0.00
17/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	2018	2	2018	2	0.00
17/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1996	2	1996	2	0.00
17/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	10173	11	10173	11	0.00
17/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	10241	11	10241	11	0.00
17/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	10105	11	10105	11	0.00
17/10/2013	R213 On 07-August-14			Bond Future	8.70	87.6174	8.7023	87.6174	0.00
17/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	6456	6	6456	6	0.00
17/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	6536	6	6536	6	0.00
17/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	6496	6	6496	6	0.00
17/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5327	6	5327	6	0.00
17/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5363	6	5363	6	0.00
17/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5400	6	5400	6	0.00
17/10/2013	R214 On 07-November-13			Bond Future	8.81	76.9500	8.8089	76.9500	2,427.00
17/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	22	0	22	0	0.00
17/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	21	0	21	0	0.00
17/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	20	0	20	0	0.00
17/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	9139	10	9139	10	0.00
17/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	9041	10	9041	10	0.00
17/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	9237	10	9237	10	0.00
17/10/2013	R214 On 06-February-14			Bond Future	8.89	77.9623	8.8920	77.9623	0.00
17/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	4376	4	4376	4	0.00
17/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	4334	4	4334	4	0.00
17/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	4293	4	4293	4	0.00
17/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3468	4	3468	4	0.00

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17/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	3506	4	3506	4	0.00
17/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3430	4	3430	4	0.00
17/10/2013	R248 On 07-November-13			Bond Future	8.88	99.7142	8.8794	99.7142	10,220.00
17/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
17/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	11904	13	11904	13	0.00
17/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	12033	13	12033	13	0.00
17/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	12163	13	12163	13	0.00
17/10/2013	R248 On 06-February-14			Bond Future	8.97	101.0260	8.9650	101.0260	0.00
17/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	1484	1	1484	1	0.00
17/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	1282	1	1282	1	0.00
17/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	1383	1	1383	1	0.00
17/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
17/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
17/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00