



# 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
18/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	2025 On 07-November-13			Bond Future	109.87	109.5081	109.8652	109.5081	0.00
18/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
18/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
18/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
18/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1145	2	1145	2	0.00
18/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1135	1	1135	1	0.00
18/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1125	1	1125	1	0.00
18/10/2013	2037 On 07-November-13			Bond Future	8.77	99.4820	8.7687	99.4820	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
18/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	5882	6	5882	6	0.00
18/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	6056	6	6056	6	0.00
18/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	5969	6	5969	6	0.00
18/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 06-February-14			Bond Future	8.86	96.5340	8.8554	96.5340	0.00
18/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	4775	5	4775	5	0.00
18/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	4862	5	4862	5	0.00
18/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	4688	4	4688	4	0.00
18/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 08-May-14			Bond Future	8.94	97.8351	8.9436	97.8351	0.00
18/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	4020	4	4020	4	0.00
18/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	3846	4	3846	4	0.00
18/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	3933	4	3933	4	0.00
18/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2038 On 07-November-13			Bond Future	105.99	105.9575	105.9854	105.9575	18.00
18/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
18/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
18/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
18/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	4005	4	4005	4	0.00
18/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	4015	4	4015	4	0.00
18/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	4025	4	4025	4	0.00
18/10/2013	2050 On 07-November-13			Bond Future	110.25	109.6906	110.2488	109.6906	122.00
18/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	259	0	259	0	0.00
18/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	249	0	249	0	0.00
18/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	239	0	239	0	0.00
18/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
18/10/2013	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
18/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	AL37 On 07-November-13			Index Future	416.90	415.9790	416.9010	415.9790	0.00
18/10/2013	AL37 On 06-February-14			Index Future	422.39	421.4510	422.3850	421.4510	0.00
18/10/2013	AL7T On 07-November-13			Index Future	495.83	494.2460	495.8250	494.2460	1.00
18/10/2013	AL7T On 06-February-14			Index Future	502.35	500.7480	502.3470	500.7480	0.00
18/10/2013	ALBI On 07-November-13			Index Future	444.02	443.0650	444.0220	443.0650	759.00
18/10/2013	ALBI On 06-February-14			Index Future	449.86	448.8930	449.8630	448.8930	112.00
18/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	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
18/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	EL28 On 07-November-13			Bond Future	110.87	110.5716	110.8729	110.5716	0.00
18/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	873	1	873	1	0.00
18/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	883	1	883	1	0.00
18/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	863	1	863	1	0.00
18/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
18/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
18/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
18/10/2013	ES33 On 07-November-13			Bond Future	9.29	84.9802	9.2934	84.9802	6,292.00
18/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
18/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
18/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
18/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	6696	7	6696	7	0.00
18/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6608	7	6608	7	0.00
18/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6519	7	6519	7	0.00
18/10/2013	ES33 On 06-February-14			Bond Future	9.40	86.0981	9.4023	86.0981	0.00
18/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	1051	1	1051	1	0.00
18/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	1202	1	1202	1	0.00
18/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	1127	1	1127	1	0.00
18/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
18/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
18/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
18/10/2013	GOVI On 07-November-13			GOVI	443.43	442.4500	443.4250	442.4500	135.00
18/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
18/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
18/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
18/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	25850	4	25850	4	0.00
18/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	25750	4	25750	4	0.00
18/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	25650	4	25650	4	0.00
18/10/2013	GOVI On 06-February-14			GOVI	449.26	448.2700	449.2580	448.2700	269.00
18/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	92680	8	92680	8	0.00
18/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	92480	8	92480	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
18/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	92580	8	92580	8	0.00
18/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
18/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
18/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
18/10/2013	GOVI On 08-May-14			GOVI	455.31	454.3110	455.3060	454.3110	0.00
18/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	132960	12	132960	12	0.00
18/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	133060	12	133060	12	0.00
18/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	133160	12	133160	12	0.00
18/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
18/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
18/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
18/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/10/2013	IGOV On 07-November-13			Index Future	197.11	196.8390	197.1060	196.8390	1,166.00
18/10/2013	IGOV On 06-February-14			Index Future	199.72	199.4530	199.7230	199.4530	190.00
18/10/2013	ILBI On 07-November-13			Index Future	533.77	533.3570	533.7670	533.3570	0.00
18/10/2013	ILBI On 06-February-14			Index Future	540.96	540.5460	540.9620	540.5460	186.00
18/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
18/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	100.00
18/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.17	94.8200	5.1700	94.8200	1,500.00
18/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.19	94.8000	5.1900	94.8000	1,000.00
18/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.27	94.7200	5.2700	94.7200	0.00
18/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.29	94.6800	5.2900	94.6800	400.00
18/10/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.38	94.5700	5.3800	94.5700	0.00
18/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.59	94.3900	5.5900	94.3900	1,000.00
18/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.76	94.1900	5.7600	94.1900	1,000.00
18/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.99	93.9500	5.9900	93.9500	0.00
18/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.23	93.7000	6.2300	93.7000	250.00
18/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.47	93.4500	6.4700	93.4500	2,000.00
18/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.70	93.1900	6.7000	93.1900	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
18/10/2013	R023 On 07-November-13			Bond Future	7.36	103.7755	7.3626	103.7755	12,954.00
18/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	6048	6	6048	6	0.00
18/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	6120	6	6120	6	0.00
18/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	5975	6	5975	6	0.00
18/10/2013	R023 On 06-February-14			Bond Future	7.44	105.1407	7.4443	105.1407	0.00
18/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	2626	2	2626	2	0.00
18/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	2690	2	2690	2	0.00
18/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	2562	2	2562	2	0.00
18/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
18/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
18/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
18/10/2013	R157 On 07-November-13			Bond Future	5.76	115.4370	5.7625	115.4370	27,649.00
18/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	152	0	152	0	0.00
18/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	146	0	146	0	0.00
18/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	158	0	158	0	0.00
18/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	457	0	457	0	0.00
18/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	470	0	470	0	0.00
18/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	445	0	445	0	0.00
18/10/2013	R157 On 06-February-14			Bond Future	5.85	116.9556	5.8503	116.9556	606.00
18/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	459	0	459	0	0.00
18/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	473	0	473	0	0.00
18/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	466	0	466	0	0.00
18/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	789	1	789	1	0.00
18/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	799	1	799	1	0.00
18/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	780	1	780	1	0.00
18/10/2013	R157 On 08-May-14			Bond Future	5.93	111.7230	5.9321	111.7230	0.00
18/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	328	0	328	0	0.00
18/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	324	0	324	0	0.00
18/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	320	0	320	0	0.00
18/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1325	1	1325	1	0.00
18/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1335	1	1335	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
18/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1315	1	1315	1	0.00
18/10/2013	R157 On 07-August-14			Bond Future	5.99	113.2888	5.9859	113.2888	0.00
18/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1306	1	1306	1	0.00
18/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1314	1	1314	1	0.00
18/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1321	1	1321	1	0.00
18/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	478	0	478	0	0.00
18/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	474	0	474	0	0.00
18/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	471	0	471	0	0.00
18/10/2013	R186 On 07-November-13			Bond Future	7.75	126.1373	7.7475	126.1373	57,222.00
18/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	6857	7	6857	7	0.00
18/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	4005	4	4005	4	0.00
18/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	8938	9	8938	9	0.00
18/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	11	0	11	0	1,000.00
18/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	11005	11	11005	11	0.00
18/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	4838	5	4838	5	0.00
18/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	1	0	1	0	5,290.00
18/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	4153	4	4153	4	0.00
18/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	3028	3	3028	3	1,000.00
18/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	4079	4	4079	4	0.00
18/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	18	0	18	0	1,030.00
18/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	691	1	691	1	0.00
18/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	74	0	74	0	4,000.00
18/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	399	1	399	1	0.00
18/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	249	0	249	0	0.00
18/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	9887	10	9887	10	0.00
18/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	12524	13	12524	13	0.00
18/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	383	0	383	0	0.00
18/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	4	0	4	0	1,200.00
18/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	368	0	368	0	0.00
18/10/2013	R186 On 06-February-14			Bond Future	7.83	122.5071	7.8277	122.5071	225.00
18/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	3497	3	3497	3	0.00
18/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	3454	3	3454	3	0.00
18/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	3540	3	3540	3	0.00
18/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	9140	9	9140	9	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
18/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	4213	4	4213	4	0.00
18/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	4163	4	4163	4	0.00
18/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1069	1	1069	1	250.00
18/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	4263	4	4263	4	0.00
18/10/2013	R186 On 08-May-14			Bond Future	7.91	124.1582	7.9084	124.1582	0.00
18/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	2340	2	2340	2	0.00
18/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	8184	8	8184	8	0.00
18/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	2367	2	2367	2	0.00
18/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	2313	2	2313	2	0.00
18/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	3588	3	3588	3	1,933.00
18/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3030	3	3030	3	1,933.00
18/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	9843	10	9843	10	0.00
18/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	9913	10	9913	10	0.00
18/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	9984	10	9984	10	0.00
18/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	7335	8	7335	8	0.00
18/10/2013	R186 On 07-August-14			Bond Future	7.98	120.6062	7.9840	120.6062	0.00
18/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	7419	7	7419	7	0.00
18/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	7516	7	7516	7	0.00
18/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	7467	7	7467	7	0.00
18/10/2013	R186 On 07-August-14	8.92	Call	Bond Future	10724	10	10724	10	0.00
18/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	4697	5	4697	5	0.00
18/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	4770	5	4770	5	0.00
18/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	4734	5	4734	5	0.00
18/10/2013	R186 On 07-August-14	8.92	Put	Bond Future	2874	3	2874	3	840.00
18/10/2013	R197 On 07-November-13			Bond Future	279.36	279.2908	279.3586	279.2908	2,049.00
18/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	641	1	641	1	0.00
18/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	651	1	651	1	0.00
18/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	631	1	631	1	0.00
18/10/2013	R201 On 07-November-13			Bond Future	4.90	107.5255	4.9015	107.5255	0.00
18/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	96	0	96	0	0.00
18/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	100	0	100	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
18/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	104	0	104	0	0.00
18/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	211	0	211	0	0.00
18/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	205	0	205	0	0.00
18/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	218	0	218	0	0.00
18/10/2013	R201 On 06-February-14			Bond Future	4.78	104.5321	4.7779	104.5321	0.00
18/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	537	1	537	1	0.00
18/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	550	1	550	1	0.00
18/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	543	1	543	1	0.00
18/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	141	0	141	0	0.00
18/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	139	0	139	0	0.00
18/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	144	0	144	0	0.00
18/10/2013	R201 On 08-May-14			Bond Future	4.50	105.9409	4.5043	105.9409	0.00
18/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	410	0	410	0	0.00
18/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	414	0	414	0	0.00
18/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	406	0	406	0	0.00
18/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	258	0	258	0	0.00
18/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	261	0	261	0	0.00
18/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	263	0	263	0	0.00
18/10/2013	R201 On 07-August-14			Bond Future	3.66	103.0155	3.6640	103.0155	0.00
18/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	658	1	658	1	0.00
18/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	664	1	664	1	0.00
18/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	661	1	661	1	0.00
18/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	68	0	68	0	0.00
18/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	67	0	67	0	0.00
18/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	66	0	66	0	0.00
18/10/2013	R202 On 07-November-13			Bond Future	207.49	207.4343	207.4884	207.4343	43,395.00
18/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	1512	2	1512	2	0.00
18/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	1522	2	1522	2	0.00
18/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	1502	2	1502	2	0.00
18/10/2013	R203 On 07-November-13			Bond Future	6.40	107.3583	6.3993	107.3583	19,563.00
18/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	85	0	85	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
18/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	95	0	95	0	0.00
18/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	90	0	90	0	0.00
18/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	105292	105	105292	105	0.00
18/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	14	0	14	0	15.00
18/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	1493	2	1493	2	0.00
18/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	1463	2	1463	2	0.00
18/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
18/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	1524	2	1524	2	0.00
18/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	2450	3	2450	3	0.00
18/10/2013	R203 On 06-February-14			Bond Future	6.49	108.7706	6.4915	108.7706	6.00
18/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	684	1	684	1	0.00
18/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1832	2	1832	2	13.00
18/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	708	1	708	1	0.00
18/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	488	0	488	0	16.00
18/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	696	1	696	1	0.00
18/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	1839	2	1839	2	0.00
18/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2274	2	2274	2	0.00
18/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	1818	2	1818	2	0.00
18/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	702	1	702	1	0.00
18/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	1797	2	1797	2	0.00
18/10/2013	R203 On 08-May-14			Bond Future	6.58	106.0755	6.5806	106.0755	0.00
18/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	550	1	550	1	0.00
18/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	566	1	566	1	0.00
18/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1951	2	1951	2	13.00
18/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	558	1	558	1	0.00
18/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	3075	3	3075	3	16.00
18/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3149	3	3149	3	0.00
18/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	616	1	616	1	0.00
18/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3102	3	3102	3	0.00
18/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1165	1	1165	1	0.00
18/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3126	3	3126	3	0.00
18/10/2013	R203 On 07-August-14			Bond Future	6.66	107.5618	6.6600	107.5618	0.00
18/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2838	3	2838	3	0.00
18/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2820	3	2820	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
18/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2801	3	2801	3	0.00
18/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	2033	2	2033	2	30.00
18/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1028	1	1028	1	0.00
18/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1019	1	1019	1	0.00
18/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1037	1	1037	1	0.00
18/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1525	2	1525	2	0.00
18/10/2013	R204 On 07-November-13			Bond Future	6.61	108.8183	6.6123	108.8183	31,288.00
18/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	229	0	229	0	0.00
18/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1880	2	1880	2	0.00
18/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	239	0	239	0	0.00
18/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	249	0	249	0	0.00
18/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	1633	2	1633	2	0.00
18/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	180	0	180	0	1,270.00
18/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	1598	2	1598	2	0.00
18/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	1668	2	1668	2	0.00
18/10/2013	R204 On 06-February-14			Bond Future	6.69	106.2198	6.6931	106.2198	0.00
18/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	1105	1	1105	1	0.00
18/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	1138	1	1138	1	0.00
18/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	1122	1	1122	1	0.00
18/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2394	3	2394	3	0.00
18/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2368	3	2368	3	0.00
18/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2342	3	2342	3	0.00
18/10/2013	R204 On 08-May-14			Bond Future	6.78	107.6514	6.7760	107.6514	0.00
18/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	1003	1	1003	1	0.00
18/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	991	1	991	1	0.00
18/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	1015	1	1015	1	0.00
18/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	3997	4	3997	4	0.00
18/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	3939	4	3939	4	0.00
18/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	3968	4	3968	4	0.00
18/10/2013	R204 On 07-August-14			Bond Future	6.85	105.1278	6.8513	105.1278	0.00
18/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3861	4	3861	4	0.00
18/10/2013	R204 On 07-August-14	7.78	Call	Bond Future	4670	4	4670	4	0.00
18/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3813	4	3813	4	0.00
18/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3837	4	3837	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
18/10/2013	R204 On 07-August-14	7.78	Put	Bond Future	1203	1	1203	1	530.00
18/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1599	2	1599	2	0.00
18/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1573	2	1573	2	0.00
18/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1586	2	1586	2	0.00
18/10/2013	R206 On 07-November-13			Bond Future	5.04	102.8402	5.0413	102.8402	0.00
18/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	7	0	7	0	0.00
18/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	7	0	7	0	0.00
18/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	7	0	7	0	0.00
18/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	141	0	141	0	0.00
18/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	139	0	139	0	0.00
18/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	138	0	138	0	0.00
18/10/2013	R207 On 07-November-13			Bond Future	6.93	103.6652	6.9276	103.6652	21,989.00
18/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	430	0	430	0	0.00
18/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	415	0	415	0	0.00
18/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	400	0	400	0	0.00
18/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	1562	2	1562	2	0.00
18/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	1526	2	1526	2	0.00
18/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	1597	2	1597	2	0.00
18/10/2013	R207 On 06-February-14			Bond Future	7.01	101.3898	7.0109	101.3898	1,081.00
18/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	1253	1	1253	1	0.00
18/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	1271	1	1271	1	0.00
18/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	1235	1	1235	1	0.00
18/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	3009	3	3009	3	0.00
18/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	3041	3	3041	3	0.00
18/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	2978	3	2978	3	0.00
18/10/2013	R207 On 08-May-14			Bond Future	7.10	102.7563	7.0989	102.7563	0.00
18/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	1086	1	1086	1	0.00
18/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	1098	1	1098	1	0.00
18/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	1074	1	1074	1	0.00
18/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	5351	6	5351	6	0.00
18/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	5387	6	5387	6	0.00
18/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	5314	6	5314	6	0.00
18/10/2013	R207 On 07-August-14			Bond Future	7.18	100.5554	7.1809	100.5554	0.00
18/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	4389	4	4389	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
18/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	4443	4	4443	4	0.00
18/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	4416	4	4416	4	0.00
18/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2145	2	2145	2	0.00
18/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2161	2	2161	2	0.00
18/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2129	2	2129	2	0.00
18/10/2013	R208 On 07-November-13			Bond Future	7.10	98.5026	7.0972	98.5026	10,578.00
18/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	314	0	314	0	0.00
18/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	2431	2	2431	2	0.00
18/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	301	0	301	0	0.00
18/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	328	0	328	0	0.00
18/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	206	0	206	0	1,520.00
18/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	2041	2	2041	2	0.00
18/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	1953	2	1953	2	0.00
18/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	1997	2	1997	2	0.00
18/10/2013	R208 On 06-February-14			Bond Future	7.18	99.7984	7.1777	99.7984	0.00
18/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	1203	1	1203	1	0.00
18/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	1221	1	1221	1	0.00
18/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	1240	1	1240	1	0.00
18/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	3540	4	3540	4	0.00
18/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	3577	4	3577	4	0.00
18/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	3615	4	3615	4	0.00
18/10/2013	R208 On 08-May-14			Bond Future	7.26	97.7469	7.2577	97.7469	0.00
18/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	1023	1	1023	1	0.00
18/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	1049	1	1049	1	0.00
18/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	1036	1	1036	1	0.00
18/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	6275	7	6275	7	0.00
18/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	6189	6	6189	6	0.00
18/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	6232	6	6232	6	0.00
18/10/2013	R208 On 07-August-14			Bond Future	7.33	99.1164	7.3320	99.1164	0.00
18/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	4732	5	4732	5	0.00
18/10/2013	R208 On 07-August-14	8.28	Call	Bond Future	6283	6	6283	6	0.00
18/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	4702	5	4702	5	0.00
18/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	4763	5	4763	5	0.00
18/10/2013	R208 On 07-August-14	8.28	Put	Bond Future	1606	2	1606	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
18/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2388	3	2388	3	0.00
18/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2369	2	2369	2	0.00
18/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2407	3	2407	3	0.00
18/10/2013	R209 On 07-November-13			Bond Future	8.64	77.1644	8.6373	77.1644	19,784.00
18/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1524	2	1524	2	0.00
18/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	2149	2	2149	2	0.00
18/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	5837	6	5837	6	0.00
18/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	2199	2	2199	2	0.00
18/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	2248	2	2248	2	0.00
18/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	4845	5	4845	5	0.00
18/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	6506	6	6506	6	0.00
18/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	7844	8	7844	8	0.00
18/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	88	0	88	0	5,000.00
18/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	941	1	941	1	0.00
18/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	1422	2	1422	2	4,700.00
18/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	884	1	884	1	0.00
18/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	172	0	172	0	1,000.00
18/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	19	0	19	0	1,520.00
18/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	912	1	912	1	0.00
18/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	55	0	55	0	980.00
18/10/2013	R209 On 06-February-14			Bond Future	8.72	78.1795	8.7171	78.1795	0.00
18/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2953	3	2953	3	0.00
18/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	3023	3	3023	3	0.00
18/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2988	3	2988	3	0.00
18/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	4371	4	4371	4	0.00
18/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	4325	4	4325	4	0.00
18/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	4278	4	4278	4	0.00
18/10/2013	R209 On 08-May-14			Bond Future	8.80	76.0883	8.7961	76.0883	0.00
18/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	2001	2	2001	2	0.00
18/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1979	2	1979	2	0.00
18/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1957	2	1957	2	0.00
18/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	9923	10	9923	10	0.00
18/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	9993	10	9993	10	0.00
18/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	9854	10	9854	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
18/10/2013	R209 On 07-August-14			Bond Future	8.87	77.1545	8.8713	77.1545	0.00
18/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	6437	6	6437	6	0.00
18/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	6476	6	6476	6	0.00
18/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	6398	6	6398	6	0.00
18/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5051	5	5051	5	0.00
18/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5122	5	5122	5	0.00
18/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5087	5	5087	5	0.00
18/10/2013	R210 On 07-November-13			Bond Future	159.06	158.4405	159.0565	158.4405	1,449.00
18/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	934	2	934	2	0.00
18/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	944	2	944	2	0.00
18/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	954	2	954	2	0.00
18/10/2013	R211 On 07-November-13			Bond Future	128.51	128.4792	128.5058	128.4792	522.00
18/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1494	2	1494	2	0.00
18/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1504	2	1504	2	0.00
18/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1484	2	1484	2	0.00
18/10/2013	R212 On 07-November-13			Bond Future	131.50	131.1798	131.5029	131.1798	21,791.00
18/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	1497	2	1497	2	0.00
18/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	1507	2	1507	2	0.00
18/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	1487	2	1487	2	0.00
18/10/2013	R213 On 07-November-13			Bond Future	8.44	88.2968	8.4386	88.2968	19,436.00
18/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	2281	2	2281	2	0.00
18/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	2230	2	2230	2	0.00
18/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	2180	2	2180	2	0.00
18/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	928	1	928	1	0.00
18/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	899	1	899	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
18/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	957	1	957	1	0.00
18/10/2013	R213 On 06-February-14			Bond Future	8.52	89.4583	8.5245	89.4583	0.00
18/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2870	3	2870	3	0.00
18/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2904	3	2904	3	0.00
18/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2938	3	2938	3	0.00
18/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	4731	5	4731	5	0.00
18/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	4683	5	4683	5	0.00
18/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	4780	5	4780	5	0.00
18/10/2013	R213 On 08-May-14			Bond Future	8.61	87.1257	8.6061	87.1257	0.00
18/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	2002	2	2002	2	0.00
18/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	2046	2	2046	2	0.00
18/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	2024	2	2024	2	0.00
18/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	10068	10	10068	10	0.00
18/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	10136	10	10136	10	0.00
18/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	10000	10	10000	10	0.00
18/10/2013	R213 On 07-August-14			Bond Future	8.68	88.3464	8.6848	88.3464	0.00
18/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	6523	6	6523	6	0.00
18/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	6603	7	6603	7	0.00
18/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	6563	6	6563	6	0.00
18/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5258	5	5258	5	0.00
18/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5294	5	5294	5	0.00
18/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5330	5	5330	5	0.00
18/10/2013	R214 On 07-November-13			Bond Future	8.79	77.5749	8.7878	77.5749	2,427.00
18/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	21	0	21	0	0.00
18/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	20	0	20	0	0.00
18/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	19	0	19	0	0.00
18/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	8964	9	8964	9	0.00
18/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	8867	9	8867	9	0.00
18/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	9062	9	9062	9	0.00
18/10/2013	R214 On 06-February-14			Bond Future	8.87	78.5955	8.8704	78.5955	0.00
18/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	4458	4	4458	4	0.00
18/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	4416	4	4416	4	0.00
18/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	4374	4	4374	4	0.00
18/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3374	3	3374	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
18/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	3412	4	3412	4	0.00
18/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3337	3	3337	3	0.00
18/10/2013	R248 On 07-November-13			Bond Future	8.87	100.3585	8.8684	100.3585	10,220.00
18/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	11788	12	11788	12	0.00
18/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	11917	12	11917	12	0.00
18/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	12046	12	12046	12	0.00
18/10/2013	R248 On 06-February-14			Bond Future	8.95	101.6788	8.9537	101.6788	0.00
18/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	1602	1	1602	1	0.00
18/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	1400	1	1400	1	0.00
18/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	1501	1	1501	1	0.00
18/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
18/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
18/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00