



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 09/05/2013 To: 09/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	0986 On 31-March-36			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
09/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	2025 On 01-August-13			Bond Future	119.72	119.5003	119.7161	119.5003	0.00
09/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1726	2	2	2	0.00
09/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1716	2	2	2	0.00
09/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1706	1	2	1	0.00
09/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
09/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
09/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
09/05/2013	2038 On 01-August-13			Bond Future	116.33	116.3007	116.3287	116.3007	9.00
09/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	1339	1	1	1	0.00
09/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	1319	1	1	1	0.00
09/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	1329	1	1	1	0.00
09/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
09/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
09/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
09/05/2013	2050 On 01-August-13			Bond Future	123.03	121.7493	123.0279	121.7493	122.00
09/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	4038	3	4	3	0.00
09/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	4028	3	4	3	0.00
09/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	4018	3	4	3	0.00
09/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
09/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
09/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
09/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	8608 On 21-December-26			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
09/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	AL37 On 01-August-13			Index Future	428.91	426.6380	428.9060	426.6380	75.00
09/05/2013	AL37 On 07-November-13			Index Future	434.96	432.6620	434.9610	432.6620	0.00
09/05/2013	AL7T On 01-August-13			Index Future	525.72	521.2160	525.7220	521.2160	1.00
09/05/2013	AL7T On 07-November-13			Index Future	533.14	528.5760	533.1440	528.5760	0.00
09/05/2013	ALBI On 01-August-13			Index Future	466.76	462.7370	466.7570	462.7370	725.00
09/05/2013	ALBI On 07-November-13			Index Future	473.35	469.2710	473.3470	469.2710	85.00
09/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C206 On 15-January-14			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
09/05/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/05/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2013	EL28 On	01-August-13			Bond Future	116.79	116.1764	116.7885	116.1764	0.00
09/05/2013	EL28 On	01-August-13	114.99	Call	Bond Future	1799	1	2	1	0.00
09/05/2013	EL28 On	01-August-13	115.01	Call	Bond Future	1779	1	2	1	0.00
09/05/2013	EL28 On	01-August-13	115.00	Call	Bond Future	1789	1	2	1	0.00
09/05/2013	EL28 On	01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
09/05/2013	EL28 On	01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
09/05/2013	EL28 On	01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
09/05/2013	ES33 On	01-August-13			Bond Future	8.12	95.5449	96.8385	95.5449	292.00
09/05/2013	ES33 On	01-August-13	9.00	Call	Bond Future	7746	6	8	6	0.00
09/05/2013	ES33 On	01-August-13	91.02	Call	Bond Future	85787	84	86	84	0.00
09/05/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
09/05/2013	ES33 On	01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
09/05/2013	ES33 On	07-November-13			Bond Future	8.20	93.1128	94.4243	93.1128	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
09/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	2660	1	3	1	0.00
09/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	2748	1	3	1	0.00
09/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	2837	2	3	2	0.00
09/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
09/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
09/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
09/05/2013	GOVI On 01-August-13			GOVI	465.68	461.7250	465.6810	461.7250	349.00
09/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	196910	16	20	16	0.00
09/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	196710	16	20	16	0.00
09/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	196810	16	20	16	0.00
09/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
09/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
09/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
09/05/2013	GOVI On 07-November-13			GOVI	472.26	468.2450	472.2560	468.2450	0.00
09/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	262660	22	26	22	0.00
09/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	262460	22	26	22	0.00
09/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	262560	22	26	22	0.00
09/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
09/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
09/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
09/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/05/2013	IGOV On 01-August-13			Index Future	211.60	211.4230	211.6040	211.4230	965.00
09/05/2013	IGOV On 07-November-13			Index Future	214.62	214.4360	214.6190	214.4360	7.00
09/05/2013	ILBI On 01-August-13			Index Future	572.24	572.2370	572.2370	572.2370	186.00
09/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

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09/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/05/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.09	94.9000	94.9100	94.9000	0.00
09/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.96	94.9900	95.0400	94.9900	1,500.00
09/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.93	95.0200	95.0700	95.0200	0.00
09/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.85	95.0900	95.1500	95.0900	0.00
09/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.82	95.1200	95.1800	95.1200	2,200.00
09/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.76	95.1700	95.2400	95.1700	0.00
09/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.74	95.1900	95.2600	95.1900	1,500.00
09/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.75	95.1700	95.2500	95.1700	0.00
09/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	4.80	95.1200	95.2000	95.1200	1,000.00
09/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	4.89	95.0200	95.1100	95.0200	0.00
09/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.00	94.8900	95.0000	94.8900	1,000.00
09/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.14	94.7600	94.8600	94.7600	0.00
09/05/2013	R023 On 01-August-13			Bond Future	6.05	114.4749	115.5894	114.4749	9,365.00
09/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	9120	8	9	8	0.00
09/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	9258	8	9	8	0.00
09/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	9189	8	9	8	0.00
09/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R023 On 07-November-13			Bond Future	6.08	112.1757	113.3057	112.1757	0.00
09/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	3064	2	3	2	0.00
09/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	3209	2	3	2	0.00
09/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	3136	2	3	2	0.00
09/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R157 On 01-August-13			Bond Future	4.91	122.0274	122.2732	122.0274	11,275.00
09/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92818	93	93	93	0.00
09/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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09/05/2013	R157 On 07-November-13			Bond Future	4.85	116.9442	117.1931	116.9442	0.00
09/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	1441	1	1	1	0.00
09/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	1475	1	1	1	0.00
09/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	1458	1	1	1	0.00
09/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	38	0	0	0	0.00
09/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	36	0	0	0	0.00
09/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	39	0	0	0	0.00
09/05/2013	R157 On 06-February-14			Bond Future	4.76	118.5198	118.7725	118.5198	0.00
09/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	1536	1	2	1	0.00
09/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	1507	1	2	1	0.00
09/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	1522	1	2	1	0.00
09/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	60	0	0	0	0.00
09/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	61	0	0	0	0.00
09/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	58	0	0	0	0.00
09/05/2013	R157 On 08-May-14			Bond Future	4.61	113.3160	113.5721	113.3160	0.00
09/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	832	1	1	1	0.00
09/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	818	1	1	1	0.00
09/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	805	1	1	1	0.00
09/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R186 On 01-August-13			Bond Future	6.61	133.7394	135.4487	133.7394	53,418.00
09/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	126176	124	126	124	0.00
09/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	3445	2	3	2	0.00
09/05/2013	R186 On 01-August-13	7.00	Call	Bond Future	4904	4	5	4	0.00
09/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	6989	6	7	6	4,315.00
09/05/2013	R186 On 01-August-13	6.75	Call	Bond Future	3119	2	3	2	1,000.00
09/05/2013	R186 On 01-August-13	6.75	Put	Bond Future	1666	2	2	2	0.00
09/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	376	1	0	1	0.00
09/05/2013	R186 On 01-August-13	7.00	Put	Bond Future	836	1	1	1	1,650.00
09/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	1464	2	1	2	100.00
09/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R186 On 07-November-13			Bond Future	6.66	135.6281	137.3610	135.6281	540.00
09/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	3020	2	3	2	5,290.00

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09/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	14699	13	15	13	0.00
09/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	14783	13	15	13	0.00
09/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	19811	18	20	18	0.00
09/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	14867	13	15	13	0.00
09/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	244	0	0	0	0.00
09/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	53	0	0	0	1,030.00
09/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	249	0	0	0	0.00
09/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	255	0	0	0	0.00
09/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	4704	6	5	6	0.00
09/05/2013	R186 On 06-February-14			Bond Future	6.70	132.1648	133.9217	132.1648	0.00
09/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	11727	10	12	10	0.00
09/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	11579	10	12	10	0.00
09/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	11654	10	12	10	0.00
09/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	1346	2	1	2	0.00
09/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	1364	2	1	2	0.00
09/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	1327	2	1	2	0.00
09/05/2013	R186 On 08-May-14			Bond Future	6.74	133.9550	135.7356	133.9550	0.00
09/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	3707	2	4	2	0.00
09/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	3610	2	4	2	0.00
09/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	3512	2	4	2	0.00
09/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R197 On 01-August-13			Bond Future	297.93	297.8690	297.9319	297.8690	2,633.00
09/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	2942	3	3	3	0.00
09/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	2932	3	3	3	0.00
09/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	2922	3	3	3	0.00
09/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R201 On 01-August-13			Bond Future	4.81	106.2714	106.2703	106.2714	0.00
09/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	69025	69	69	69	0.00
09/05/2013	R201 On 01-August-13	107.45	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
09/05/2013	R201 On 07-November-13			Bond Future	4.68	107.7721	107.7707	107.7721	0.00
09/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	263	0	0	0	0.00
09/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	276	0	0	0	0.00
09/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	270	0	0	0	0.00
09/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	141	0	0	0	0.00
09/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	137	0	0	0	0.00
09/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	145	0	0	0	0.00
09/05/2013	R201 On 06-February-14			Bond Future	4.45	104.8154	104.8144	104.8154	0.00
09/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	718	1	1	1	0.00
09/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	703	1	1	1	0.00
09/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	710	1	1	1	0.00
09/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	31	0	0	0	0.00
09/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	32	0	0	0	0.00
09/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	30	0	0	0	0.00
09/05/2013	R201 On 08-May-14			Bond Future	4.03	106.2351	106.2341	106.2351	0.00
09/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	445	0	0	0	0.00
09/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	439	0	0	0	0.00
09/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	433	0	0	0	0.00
09/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R202 On 01-August-13			Bond Future	226.29	226.2332	226.2862	226.2332	44,020.00
09/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	3296	3	3	3	0.00
09/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	3286	3	3	3	0.00
09/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	3276	3	3	3	0.00
09/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R203 On 01-August-13			Bond Future	5.37	113.2702	113.7029	113.2702	9,032.00
09/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	100490	100	100	100	0.00
09/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R203 On 07-November-13			Bond Future	5.38	110.7103	111.1489	110.7103	0.00
09/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	1699	1	2	1	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	2454	2	2	2	0.00
09/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	2483	2	2	2	0.00
09/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	108919	108	109	108	0.00
09/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	2512	2	3	2	0.00
09/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	252	0	0	0	0.00
09/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	258	0	0	0	0.00
09/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	265	0	0	0	0.00
09/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	508	1	1	1	0.00
09/05/2013	R203 On 06-February-14			Bond Future	5.38	112.2017	112.6466	112.2017	0.00
09/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2967	3	3	3	0.00
09/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	2424	2	2	2	16.00
09/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2940	3	3	3	0.00
09/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	2914	3	3	3	0.00
09/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	358	0	0	0	0.00
09/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	351	0	0	0	0.00
09/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	499	1	0	1	0.00
09/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	345	0	0	0	0.00
09/05/2013	R203 On 08-May-14			Bond Future	5.37	109.5603	110.0112	109.5603	0.00
09/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	1233	1	1	1	0.00
09/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	1171	1	1	1	0.00
09/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	1202	1	1	1	0.00
09/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R204 On 01-August-13			Bond Future	5.55	111.6958	112.2628	111.6958	13,573.00
09/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	103379	103	103	103	0.00
09/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R204 On 07-November-13			Bond Future	5.56	113.2731	113.8478	113.2731	0.00
09/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	3652	3	4	3	0.00
09/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	3690	3	4	3	0.00
09/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	3728	3	4	3	0.00
09/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	6524	6	7	6	0.00
09/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	44	0	0	0	1,270.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	298	0	0	0	0.00
09/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	305	0	0	0	0.00
09/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	312	0	0	0	0.00
09/05/2013	R204 On 06-February-14			Bond Future	5.57	110.7683	111.3512	110.7683	0.00
09/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	4099	4	4	4	0.00
09/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	4064	4	4	4	0.00
09/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	4134	4	4	4	0.00
09/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	460	1	0	1	0.00
09/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	476	1	0	1	0.00
09/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	468	1	0	1	0.00
09/05/2013	R204 On 08-May-14			Bond Future	5.58	112.2687	112.8594	112.2687	0.00
09/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1987	1	2	1	0.00
09/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	2029	1	2	1	0.00
09/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1946	1	2	1	0.00
09/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R206 On 01-August-13			Bond Future	4.86	101.5263	101.5594	101.5263	0.00
09/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30561	31	31	31	0.00
09/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R206 On 07-November-13			Bond Future	4.19	102.9599	102.9933	102.9599	0.00
09/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	39	0	0	0	0.00
09/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	42	0	0	0	0.00
09/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	40	0	0	0	0.00
09/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	21	0	0	0	0.00
09/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	20	0	0	0	0.00
09/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	22	0	0	0	0.00
09/05/2013	R207 On 01-August-13			Bond Future	5.71	107.8295	108.6163	107.8295	7,264.00
09/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	101045	100	101	100	0.00
09/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R207 On 07-November-13			Bond Future	5.73	109.3522	110.1498	109.3522	0.00
09/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	5238	5	5	5	0.00
09/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	5283	5	5	5	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
09/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	5328	5	5	5	0.00
09/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	222	0	0	0	0.00
09/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	228	0	0	0	0.00
09/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	234	0	0	0	0.00
09/05/2013	R207 On 06-February-14			Bond Future	5.75	107.1858	107.9945	107.1858	0.00
09/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	5122	4	5	4	0.00
09/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	5081	4	5	4	0.00
09/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	5041	4	5	4	0.00
09/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	528	1	1	1	0.00
09/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	519	1	1	1	0.00
09/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	511	1	1	1	0.00
09/05/2013	R207 On 08-May-14			Bond Future	5.76	108.6376	109.4573	108.6376	0.00
09/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	2196	1	2	1	0.00
09/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	2099	1	2	1	0.00
09/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	2148	1	2	1	0.00
09/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R208 On 01-August-13			Bond Future	5.78	107.4243	108.3098	107.4243	9,193.00
09/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	99265	98	99	98	0.00
09/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R208 On 07-November-13			Bond Future	5.80	105.5453	106.4431	105.5453	0.00
09/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	6153	5	6	5	0.00
09/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	6204	5	6	5	0.00
09/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	6255	5	6	5	0.00
09/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	9886	9	10	9	0.00
09/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	36	0	0	0	1,520.00
09/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	256	0	0	0	0.00
09/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	262	0	0	0	0.00
09/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	268	0	0	0	0.00
09/05/2013	R208 On 06-February-14			Bond Future	5.81	106.9672	107.8774	106.9672	0.00
09/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	6015	5	6	5	0.00
09/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	5969	5	6	5	0.00
09/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	6062	5	6	5	0.00

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09/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	602	1	1	1	0.00
09/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	622	1	1	1	0.00
09/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	612	1	1	1	0.00
09/05/2013	R208 On 08-May-14			Bond Future	5.83	105.0195	105.9420	105.0195	0.00
09/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	2676	2	3	2	0.00
09/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	2732	2	3	2	0.00
09/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	2620	2	3	2	0.00
09/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R209 On 01-August-13			Bond Future	7.54	86.9803	88.3024	86.9803	9,942.00
09/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	78353	77	78	77	0.00
09/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R209 On 07-November-13			Bond Future	7.59	85.0642	86.4048	85.0642	0.00
09/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	11018	10	11	10	0.00
09/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	11085	10	11	10	0.00
09/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	11151	10	11	10	0.00
09/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	15769	14	16	14	0.00
09/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	165	0	0	0	980.00
09/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	634	1	1	1	0.00
09/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	645	1	1	1	0.00
09/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	657	1	1	1	0.00
09/05/2013	R209 On 06-February-14			Bond Future	7.64	86.2101	87.5691	86.2101	0.00
09/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	9806	9	10	9	0.00
09/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	9745	9	10	9	0.00
09/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	9866	9	10	9	0.00
09/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	1821	2	2	2	0.00
09/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	1862	2	2	2	0.00
09/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	1841	2	2	2	0.00
09/05/2013	R209 On 08-May-14			Bond Future	7.69	84.2329	85.6102	84.2329	0.00
09/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	1489	0	1	0	0.00
09/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	1579	0	2	0	0.00
09/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	1398	0	1	0	0.00
09/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	0	0	0	0	0.00

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09/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R210 On 01-August-13			Bond Future	175.51	175.4755	175.5141	175.4755	1,237.00
09/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	2524	2	3	2	0.00
09/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	2504	2	3	2	0.00
09/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	2514	2	3	2	0.00
09/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R211 On 01-August-13			Bond Future	130.43	130.3098	130.4267	130.3098	522.00
09/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	437	0	0	0	0.00
09/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	427	0	0	0	0.00
09/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	417	0	0	0	0.00
09/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R212 On 01-August-13			Bond Future	139.69	139.4350	139.6850	139.4350	21,791.00
09/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	1695	1	2	1	0.00
09/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	1675	1	2	1	0.00
09/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	1685	1	2	1	0.00
09/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R213 On 01-August-13			Bond Future	7.24	99.3229	100.6064	99.3229	6,824.00
09/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	89991	89	90	89	0.00
09/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R213 On 07-November-13			Bond Future	7.30	97.1887	98.4900	97.1887	0.00
09/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	11749	11	12	11	0.00
09/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	11820	11	12	11	0.00
09/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	11890	11	12	11	0.00
09/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	445	1	0	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
09/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	454	1	0	1	0.00
09/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	464	1	0	1	0.00
09/05/2013	R213 On 06-February-14			Bond Future	7.35	98.4979	99.8171	98.4979	0.00
09/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	10046	9	10	9	0.00
09/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	9982	9	10	9	0.00
09/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	9919	9	10	9	0.00
09/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	1602	2	2	2	0.00
09/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	1583	2	2	2	0.00
09/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	1564	2	2	2	0.00
09/05/2013	R213 On 08-May-14			Bond Future	7.39	96.2935	97.6306	96.2935	0.00
09/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	2418	1	2	1	0.00
09/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	2238	1	2	1	0.00
09/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	2328	1	2	1	0.00
09/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R214 On 01-August-13			Bond Future	7.63	88.6200	89.8690	88.6200	840.00
09/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	79421	78	79	78	0.00
09/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R214 On 07-November-13			Bond Future	7.68	86.5872	87.8537	86.5872	0.00
09/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	4650	4	5	4	0.00
09/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	4756	4	5	4	0.00
09/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	4703	4	5	4	0.00
09/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	3542	4	4	4	0.00
09/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	3497	4	3	4	0.00
09/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	3588	4	4	4	0.00
09/05/2013	R248 On 01-August-13			Bond Future	7.77	113.8378	115.4406	113.8378	603.00
09/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	876	0	1	0	0.00
09/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	1006	0	1	0	0.00
09/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	1135	0	1	0	0.00
09/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	0	0	0	0	0.00
09/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	0	1	0	1	0.00
09/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	0	1	0	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
09/05/2013	R248 On 07-November-13			Bond Future	7.83	111.0243	112.6494	111.0243	0.00
09/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	128	0	0	0	0.00
09/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	258	0	0	0	0.00
09/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	387	0	0	0	0.00
09/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	0	1	0	1	0.00
09/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	0	1	0	1	0.00
09/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	0	1	0	1	0.00