



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 10/06/2013 To: 10/06/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	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
10/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	2025 On 01-August-13			Bond Future	113.65	115.4156	113.6517	115.4156	0.00
10/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
10/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
10/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
10/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	4358	3	4	3	0.00
10/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	4348	3	4	3	0.00
10/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	4338	3	4	3	0.00
10/06/2013	2038 On 01-August-13			Bond Future	106.64	109.6808	106.6357	109.6808	9.00
10/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
10/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
10/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
10/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	8364	5	8	5	0.00
10/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	8374	5	8	5	0.00
10/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	8354	5	8	5	0.00
10/06/2013	2050 On 01-August-13			Bond Future	109.67	115.4907	109.6731	115.4907	122.00
10/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
10/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
10/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
10/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	9337	4	9	4	0.00
10/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	9327	4	9	4	0.00
10/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	9317	3	9	3	0.00
10/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	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
10/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	AL37 On 01-August-13			Index Future	399.47	402.8010	399.4690	402.8010	75.00
10/06/2013	AL37 On 07-November-13			Index Future	405.11	408.4860	405.1070	408.4860	0.00
10/06/2013	AL7T On 01-August-13			Index Future	470.50	478.4010	470.5030	478.4010	1.00
10/06/2013	AL7T On 07-November-13			Index Future	477.14	485.1530	477.1430	485.1530	0.00
10/06/2013	ALBI On 01-August-13			Index Future	421.54	428.3950	421.5410	428.3950	736.00
10/06/2013	ALBI On 07-November-13			Index Future	427.49	434.4410	427.4900	434.4410	85.00
10/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	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
10/06/2013	C207	On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C208	On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C209	On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/06/2013	C210	On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C211	On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C212	On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C213	On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	C214	On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	CES1	On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	CS23	On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	CS26	On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	CS33	On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2013	EL28	On	01-August-13			Bond Future	110.74	113.6166	110.7395	113.6166	0.00
10/06/2013	EL28	On	01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
10/06/2013	EL28	On	01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
10/06/2013	EL28	On	01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
10/06/2013	EL28	On	01-August-13	115.00	Put	Bond Future	4261	1	4	1	0.00
10/06/2013	EL28	On	01-August-13	115.01	Put	Bond Future	4271	1	4	1	0.00
10/06/2013	EL28	On	01-August-13	114.99	Put	Bond Future	4251	1	4	1	0.00
10/06/2013	ES33	On	01-August-13			Bond Future	9.77	85.4230	83.1299	85.4230	292.00
10/06/2013	ES33	On	01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
10/06/2013	ES33	On	01-August-13	91.02	Call	Bond Future	72079	74	72	74	0.00
10/06/2013	ES33	On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
10/06/2013	ES33	On	01-August-13	9.00	Put	Bond Future	5962	4	6	4	0.00
10/06/2013	ES33	On	07-November-13			Bond Future	9.90	82.8473	80.5218	82.8473	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
10/06/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
10/06/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
10/06/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
10/06/2013	ES33 On 07-November-13	8.51	Put	Bond Future	11066	9	11	9	0.00
10/06/2013	ES33 On 07-November-13	8.50	Put	Bond Future	11154	9	11	9	0.00
10/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	11242	9	11	9	0.00
10/06/2013	GOVI On 01-August-13			GOVI	421.10	427.8120	421.0990	427.8120	384.00
10/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
10/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
10/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
10/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	249110	18	25	18	0.00
10/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	249010	18	25	18	0.00
10/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	248910	18	25	18	0.00
10/06/2013	GOVI On 07-November-13			GOVI	427.04	433.8490	427.0420	433.8490	0.00
10/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
10/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
10/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
10/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	189680	12	19	12	0.00
10/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	189580	12	19	12	0.00
10/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	189480	12	19	12	0.00
10/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/06/2013	IGOV On 01-August-13			Index Future	200.73	203.8000	200.7270	203.8000	1,050.00
10/06/2013	IGOV On 07-November-13			Index Future	203.59	206.7030	203.5870	206.7030	7.00
10/06/2013	ILBI On 01-August-13			Index Future	543.41	554.5190	543.4130	554.5190	186.00
10/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
10/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

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10/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/06/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	750.00
10/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.24	94.7800	94.7600	94.7800	0.00
10/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.35	94.7000	94.6500	94.7000	0.00
10/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.48	94.6200	94.5200	94.6200	700.00
10/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.65	94.5000	94.3500	94.5000	0.00
10/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.85	94.3200	94.1500	94.3200	0.00
10/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	6.01	94.2300	93.9900	94.2300	1,500.00
10/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.40	93.9300	93.6000	93.9300	400.00
10/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.70	93.6900	93.3000	93.6900	1,000.00
10/06/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.98	93.4500	93.0200	93.4500	0.00
10/06/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.25	93.1900	92.7500	93.1900	0.00
10/06/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.56	92.8900	92.4400	92.8900	0.00
10/06/2013	R023 On 01-August-13			Bond Future	7.92	104.1322	102.2317	104.1322	9,547.00
10/06/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R023 On 01-August-13	7.30	Put	Bond Future	4169	2	4	2	0.00
10/06/2013	R023 On 01-August-13	7.31	Put	Bond Future	4099	2	4	2	0.00
10/06/2013	R023 On 01-August-13	7.29	Put	Bond Future	4238	2	4	2	0.00
10/06/2013	R023 On 07-November-13			Bond Future	8.03	101.6861	99.7587	101.6861	0.00
10/06/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R023 On 07-November-13	6.50	Put	Bond Future	10411	8	10	8	0.00
10/06/2013	R023 On 07-November-13	6.51	Put	Bond Future	10338	8	10	8	0.00
10/06/2013	R023 On 07-November-13	6.49	Put	Bond Future	10483	9	10	9	0.00
10/06/2013	R157 On 01-August-13			Bond Future	6.38	119.4648	119.1006	119.4648	19,204.00
10/06/2013	R157 On 01-August-13	116.11	Call	Bond Future	89645	90	90	90	0.00
10/06/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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10/06/2013	R157 On 07-November-13			Bond Future	6.57	114.3445	113.9751	114.3445	0.00
10/06/2013	R157 On 07-November-13	5.59	Call	Bond Future	59	0	0	0	0.00
10/06/2013	R157 On 07-November-13	5.61	Call	Bond Future	62	0	0	0	0.00
10/06/2013	R157 On 07-November-13	5.60	Call	Bond Future	60	0	0	0	0.00
10/06/2013	R157 On 07-November-13	5.60	Put	Bond Future	1858	2	2	2	0.00
10/06/2013	R157 On 07-November-13	5.61	Put	Bond Future	1841	2	2	2	0.00
10/06/2013	R157 On 07-November-13	5.59	Put	Bond Future	1875	2	2	2	0.00
10/06/2013	R157 On 06-February-14			Bond Future	6.77	115.8830	115.5085	115.8830	0.00
10/06/2013	R157 On 06-February-14	5.66	Call	Bond Future	95	0	0	0	0.00
10/06/2013	R157 On 06-February-14	5.64	Call	Bond Future	90	0	0	0	0.00
10/06/2013	R157 On 06-February-14	5.65	Call	Bond Future	93	0	0	0	0.00
10/06/2013	R157 On 06-February-14	5.65	Put	Bond Future	1895	2	2	2	0.00
10/06/2013	R157 On 06-February-14	5.64	Put	Bond Future	1909	2	2	2	0.00
10/06/2013	R157 On 06-February-14	5.66	Put	Bond Future	1881	2	2	2	0.00
10/06/2013	R157 On 08-May-14			Bond Future	7.04	110.6432	110.2636	110.6432	0.00
10/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	36	0	0	0	0.00
10/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	36	0	0	0	0.00
10/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	35	0	0	0	0.00
10/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2539	2	3	2	0.00
10/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2526	2	3	2	0.00
10/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2513	2	3	2	0.00
10/06/2013	R186 On 01-August-13			Bond Future	8.31	121.7754	118.8086	121.7754	62,318.00
10/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	16	0	0	0	0.00
10/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	47	0	0	0	6,800.00
10/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	61	0	0	0	5,315.00
10/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	183	1	0	1	6,800.00
10/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	4918	0	5	0	0.00
10/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	109536	113	110	113	0.00
10/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	1	0	0	0	500.00
10/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	4	0	0	0	1,000.00
10/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	5	0	0	0	0.00
10/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	14663	12	15	12	100.00
10/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	15191	12	15	12	0.00
10/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	17876	15	18	15	0.00

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10/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
10/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	620	0	1	0	6,800.00
10/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	7735	5	8	5	0.00
10/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	10088	7	10	7	0.00
10/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	10578	8	11	8	2,957.00
10/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	12588	10	13	10	4,100.00
10/06/2013	R186 On 07-November-13			Bond Future	8.41	123.4940	120.4853	123.4940	540.00
10/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	5328	7	5	7	0.00
10/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	2644	4	3	4	0.00
10/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	2680	4	3	4	0.00
10/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	2717	4	3	4	0.00
10/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	88	0	0	0	5,290.00
10/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	176	0	0	0	1,000.00
10/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	16090	13	16	13	0.00
10/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	18648	16	19	16	0.00
10/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	4969	3	5	3	0.00
10/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	5022	3	5	3	0.00
10/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	5076	4	5	4	0.00
10/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	2446	2	2	2	1,030.00
10/06/2013	R186 On 06-February-14			Bond Future	8.51	119.8651	116.8158	119.8651	0.00
10/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	2037	3	2	3	0.00
10/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	2089	3	2	3	0.00
10/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	2063	3	2	3	0.00
10/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	8861	7	9	7	0.00
10/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	8795	7	9	7	0.00
10/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	8928	7	9	7	0.00
10/06/2013	R186 On 08-May-14			Bond Future	8.62	121.4885	118.3978	121.4885	0.00
10/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	1162	2	1	2	0.00
10/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	1177	2	1	2	0.00
10/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	1192	2	1	2	0.00
10/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	14823	12	15	12	0.00
10/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	14905	12	15	12	0.00
10/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	14988	13	15	13	0.00
10/06/2013	R197 On 01-August-13			Bond Future	288.47	290.3657	288.4734	290.3657	2,546.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	6527	5	7	5	0.00
10/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	6537	5	7	5	0.00
10/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	6517	5	7	5	0.00
10/06/2013	R201 On 01-August-13			Bond Future	5.94	104.9484	104.7489	104.9484	0.00
10/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67503	68	68	68	0.00
10/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
10/06/2013	R201 On 07-November-13			Bond Future	6.10	106.4296	106.2272	106.4296	0.00
10/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	7	0	0	0	0.00
10/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	7	0	0	0	0.00
10/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	7	0	0	0	0.00
10/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1411	1	1	1	0.00
10/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1422	1	1	1	0.00
10/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1432	1	1	1	0.00
10/06/2013	R201 On 06-February-14			Bond Future	6.30	103.4528	103.2477	103.4528	0.00
10/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	52	0	0	0	0.00
10/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	50	0	0	0	0.00
10/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	49	0	0	0	0.00
10/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	945	1	1	1	0.00
10/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	938	1	1	1	0.00
10/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	930	1	1	1	0.00
10/06/2013	R201 On 08-May-14			Bond Future	6.67	104.8539	104.6459	104.8539	0.00
10/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	16	0	0	0	0.00
10/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	16	0	0	0	0.00
10/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	16	0	0	0	0.00
10/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	1165	1	1	1	0.00
10/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	1171	1	1	1	0.00
10/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	1160	1	1	1	0.00
10/06/2013	R202 On 01-August-13			Bond Future	208.38	214.1655	208.3835	214.1655	44,020.00
10/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R202 On 01-August-13	223.00	Call	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
10/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	14626	9	15	9	0.00
10/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	14616	9	15	9	0.00
10/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	14606	9	15	9	0.00
10/06/2013	R203 On 01-August-13			Bond Future	7.03	108.1927	107.5169	108.1927	4,182.00
10/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	94304	95	94	95	0.00
10/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
10/06/2013	R203 On 07-November-13			Bond Future	7.17	105.5602	104.8748	105.5602	0.00
10/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	30	0	0	0	15.00
10/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	75	0	0	0	0.00
10/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	77	0	0	0	0.00
10/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	80	0	0	0	0.00
10/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	102645	103	103	103	0.00
10/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
10/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	4094	3	4	3	0.00
10/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	4127	4	4	4	0.00
10/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	4160	4	4	4	0.00
10/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	5112	4	5	4	0.00
10/06/2013	R203 On 06-February-14			Bond Future	7.32	106.9803	106.2857	106.9803	0.00
10/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	195	0	0	0	0.00
10/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	122	0	0	0	16.00
10/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	186	0	0	0	0.00
10/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	190	0	0	0	0.00
10/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	3962	3	4	3	0.00
10/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	3991	3	4	3	0.00
10/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	4557	4	5	4	0.00
10/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	3933	3	4	3	0.00
10/06/2013	R203 On 08-May-14			Bond Future	7.47	104.2680	103.5639	104.2680	0.00
10/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	112	0	0	0	0.00
10/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	110	0	0	0	0.00
10/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	108	0	0	0	0.00
10/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	5384	5	5	5	0.00
10/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	5355	5	5	5	0.00
10/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	5326	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
10/06/2013	R204 On 01-August-13			Bond Future	7.19	105.3001	104.5590	105.3001	25,189.00
10/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	95676	96	96	96	0.00
10/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
10/06/2013	R204 On 07-November-13			Bond Future	7.31	106.7862	106.0347	106.7862	0.00
10/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	186	0	0	0	0.00
10/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	191	0	0	0	0.00
10/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	892	1	1	1	0.00
10/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	196	0	0	0	0.00
10/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	4579	4	5	4	0.00
10/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	2225	2	2	2	1,270.00
10/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	4619	4	5	4	0.00
10/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	4659	4	5	4	0.00
10/06/2013	R204 On 06-February-14			Bond Future	7.43	104.1921	103.4304	104.1921	0.00
10/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	414	1	0	1	0.00
10/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	422	1	0	1	0.00
10/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	407	1	0	1	0.00
10/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	4739	4	5	4	0.00
10/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	4668	4	5	4	0.00
10/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	4704	4	5	4	0.00
10/06/2013	R204 On 08-May-14			Bond Future	7.56	105.6032	104.8311	105.6032	0.00
10/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	299	0	0	0	0.00
10/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	294	0	0	0	0.00
10/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	304	0	0	0	0.00
10/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	6303	6	6	6	0.00
10/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	6376	6	6	6	0.00
10/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	6340	6	6	6	0.00
10/06/2013	R206 On 01-August-13			Bond Future	5.92	101.1663	101.0950	101.1663	0.00
10/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30097	30	30	30	0.00
10/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
10/06/2013	R206 On 07-November-13			Bond Future	6.83	102.5941	102.5218	102.5941	0.00
10/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R206 On 07-November-13	4.30	Call	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
10/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	452	0	0	0	0.00
10/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	450	0	0	0	0.00
10/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	454	0	0	0	0.00
10/06/2013	R207 On 01-August-13			Bond Future	7.50	100.4076	99.1689	100.4076	13,675.00
10/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	91598	93	92	93	0.00
10/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
10/06/2013	R207 On 07-November-13			Bond Future	7.62	101.8247	100.5684	101.8247	0.00
10/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	328	1	0	1	0.00
10/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	343	1	0	1	0.00
10/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	335	1	0	1	0.00
10/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	4861	4	5	4	0.00
10/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	4818	4	5	4	0.00
10/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	4905	4	5	4	0.00
10/06/2013	R207 On 06-February-14			Bond Future	7.73	99.5550	98.2818	99.5550	0.00
10/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	527	1	1	1	0.00
10/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	510	1	1	1	0.00
10/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	519	1	1	1	0.00
10/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	5669	5	6	5	0.00
10/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	5710	5	6	5	0.00
10/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	5629	5	6	5	0.00
10/06/2013	R207 On 08-May-14			Bond Future	7.86	100.9033	99.6129	100.9033	0.00
10/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	352	1	0	1	0.00
10/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	346	1	0	1	0.00
10/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	341	1	0	1	0.00
10/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	8086	7	8	7	0.00
10/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	8043	7	8	7	0.00
10/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	8000	7	8	7	0.00
10/06/2013	R208 On 01-August-13			Bond Future	7.64	98.8399	97.2400	98.8399	18,509.00
10/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	88196	90	88	90	0.00
10/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
10/06/2013	R208 On 07-November-13			Bond Future	7.76	96.8390	95.2165	96.8390	0.00
10/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	357	1	0	1	0.00
10/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	365	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
10/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	1388	2	1	2	0.00
10/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	374	1	0	1	0.00
10/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	5601	4	6	4	0.00
10/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	2764	2	3	2	1,520.00
10/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	5650	4	6	4	0.00
10/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	5699	4	6	4	0.00
10/06/2013	R208 On 06-February-14			Bond Future	7.86	98.1418	96.4974	98.1418	0.00
10/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	563	1	1	1	0.00
10/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	572	1	1	1	0.00
10/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	553	1	1	1	0.00
10/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	6586	5	7	5	0.00
10/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	6493	5	6	5	0.00
10/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	6539	5	7	5	0.00
10/06/2013	R208 On 08-May-14			Bond Future	7.97	96.0744	94.4077	96.0744	0.00
10/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	386	1	0	1	0.00
10/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	380	1	0	1	0.00
10/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	392	1	0	1	0.00
10/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	9194	8	9	8	0.00
10/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	9294	8	9	8	0.00
10/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	9244	8	9	8	0.00
10/06/2013	R209 On 01-August-13			Bond Future	9.14	76.8759	74.7260	76.8759	9,942.00
10/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	64777	67	65	67	0.00
10/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	50	0	0	0	0.00
10/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	9323	7	9	7	2,000.00
10/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
10/06/2013	R209 On 07-November-13			Bond Future	9.24	74.8164	72.6362	74.8164	0.00
10/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	1591	2	2	2	0.00
10/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	1938	3	2	3	0.00
10/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	1965	3	2	3	0.00
10/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	1991	3	2	3	0.00
10/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	4331	6	4	6	0.00
10/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	2495	2	2	2	980.00
10/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	5242	4	5	4	0.00
10/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	5294	4	5	4	0.00

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10/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	5346	4	5	4	0.00
10/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	6105	5	6	5	4,700.00
10/06/2013	R209 On 06-February-14			Bond Future	9.34	75.8231	73.6135	75.8231	0.00
10/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	2028	3	2	3	0.00
10/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	2005	3	2	3	0.00
10/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	1982	3	2	3	0.00
10/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	8054	7	8	7	0.00
10/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	7996	7	8	7	0.00
10/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	7938	7	8	7	0.00
10/06/2013	R209 On 08-May-14			Bond Future	9.43	73.7049	71.4654	73.7049	0.00
10/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	1187	2	1	2	0.00
10/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	1159	2	1	2	0.00
10/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	1173	2	1	2	0.00
10/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	13829	12	14	12	0.00
10/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	13905	12	14	12	0.00
10/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	13752	12	14	12	0.00
10/06/2013	R210 On 01-August-13			Bond Future	163.81	166.6262	163.8078	166.6262	1,237.00
10/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	9192	6	9	6	0.00
10/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	9202	6	9	6	0.00
10/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	9182	6	9	6	0.00
10/06/2013	R211 On 01-August-13			Bond Future	130.32	130.6571	130.3201	130.6571	522.00
10/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	330	1	0	1	0.00
10/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	320	1	0	1	0.00
10/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	310	1	0	1	0.00
10/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
10/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
10/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
10/06/2013	R212 On 01-August-13			Bond Future	134.45	135.5755	134.4531	135.5755	21,791.00
10/06/2013	R212 On 01-August-13	137.99	Call	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
10/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	3557	2	4	2	0.00
10/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	3547	2	4	2	0.00
10/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	3537	2	4	2	0.00
10/06/2013	R213 On 01-August-13			Bond Future	8.94	88.5484	85.9642	88.5484	6,831.00
10/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	75349	78	75	78	0.00
10/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
10/06/2013	R213 On 07-November-13			Bond Future	9.05	86.2614	83.6406	86.2614	0.00
10/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	1926	3	2	3	0.00
10/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	1953	3	2	3	0.00
10/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	1980	3	2	3	0.00
10/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	5385	4	5	4	0.00
10/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	5437	4	5	4	0.00
10/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	5490	4	5	4	0.00
10/06/2013	R213 On 06-February-14			Bond Future	9.15	87.4218	84.7658	87.4218	0.00
10/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	1885	3	2	3	0.00
10/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	1862	3	2	3	0.00
10/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	1840	3	2	3	0.00
10/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	8575	7	9	7	0.00
10/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	8515	7	9	7	0.00
10/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	8455	7	8	7	0.00
10/06/2013	R213 On 08-May-14			Bond Future	9.25	85.0673	82.3752	85.0673	0.00
10/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	1184	2	1	2	0.00
10/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	1170	2	1	2	0.00
10/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	1156	2	1	2	0.00
10/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	14173	12	14	12	0.00
10/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	14097	12	14	12	0.00
10/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	14022	12	14	12	0.00
10/06/2013	R214 On 01-August-13			Bond Future	9.20	78.1561	75.9168	78.1561	840.00
10/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	65469	68	65	68	0.00
10/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
10/06/2013	R214 On 07-November-13			Bond Future	9.30	75.9750	73.7040	75.9750	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
10/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	369	1	0	1	0.00
10/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	362	1	0	1	0.00
10/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	354	1	0	1	0.00
10/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	13442	11	13	11	0.00
10/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	13351	11	13	11	0.00
10/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	13260	11	13	11	0.00
10/06/2013	R248 On 01-August-13			Bond Future	9.24	101.5790	98.7461	101.5790	603.00
10/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	15560	13	16	13	0.00
10/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	15689	13	16	13	0.00
10/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	15818	13	16	13	0.00
10/06/2013	R248 On 07-November-13			Bond Future	9.34	98.5916	95.7187	98.5916	0.00
10/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
10/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	16544	14	17	14	0.00
10/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	16673	14	17	14	0.00
10/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	16802	14	17	14	0.00