



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 20/08/2013 To: 20/08/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	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
20/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	2025 On 07-November-13			Bond Future	107.94	108.5607	107.9351	108.5607	0.00
20/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
20/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
20/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
20/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	3075	2	3	2	0.00
20/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	3065	2	3	2	0.00
20/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	3055	2	3	2	0.00
20/08/2013	2038 On 07-November-13			Bond Future	104.69	104.7083	104.6904	104.7083	0.00
20/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
20/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
20/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
20/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	5300	5	5	5	0.00
20/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	5310	5	5	5	0.00
20/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	5320	5	5	5	0.00
20/08/2013	2050 On 07-November-13			Bond Future	106.83	106.8453	106.8275	106.8453	122.00
20/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
20/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
20/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
20/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	3173	3	3	3	0.00
20/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	3183	3	3	3	0.00
20/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	3163	3	3	3	0.00
20/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	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
20/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	AL37 On 07-November-13			Index Future	402.70	401.8750	402.7000	401.8750	0.00
20/08/2013	AL37 On 06-February-14			Index Future	407.98	407.1480	407.9840	407.1480	0.00
20/08/2013	AL7T On 07-November-13			Index Future	470.64	469.0580	470.6370	469.0580	1.00
20/08/2013	AL7T On 06-February-14			Index Future	476.81	475.2130	476.8120	475.2130	0.00
20/08/2013	ALBI On 07-November-13			Index Future	422.62	420.9830	422.6160	420.9830	770.00
20/08/2013	ALBI On 06-February-14			Index Future	428.16	426.5070	428.1610	426.5070	73.00
20/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	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
20/08/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/08/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2013	EL28 On	07-November-13			Bond Future	108.84	108.8624	108.8440	108.8624	0.00
20/08/2013	EL28 On	07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
20/08/2013	EL28 On	07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
20/08/2013	EL28 On	07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
20/08/2013	EL28 On	07-November-13	110.00	Put	Bond Future	1156	1	1	1	0.00
20/08/2013	EL28 On	07-November-13	110.01	Put	Bond Future	1166	1	1	1	0.00
20/08/2013	EL28 On	07-November-13	109.99	Put	Bond Future	1146	1	1	1	0.00
20/08/2013	ES33 On	07-November-13			Bond Future	10.07	78.7330	79.2839	78.7330	6,292.00
20/08/2013	ES33 On	07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
20/08/2013	ES33 On	07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
20/08/2013	ES33 On	07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
20/08/2013	ES33 On	07-November-13	8.49	Put	Bond Future	12480	13	12	13	0.00
20/08/2013	ES33 On	07-November-13	8.50	Put	Bond Future	12392	13	12	13	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
20/08/2013	ES33 On 07-November-13	8.51	Put	Bond Future	12304	13	12	13	0.00
20/08/2013	ES33 On 06-February-14			Bond Future	10.21	79.7662	80.3243	79.7662	0.00
20/08/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
20/08/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
20/08/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
20/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	4736	5	5	5	0.00
20/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	4661	5	5	5	0.00
20/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	4812	5	5	5	0.00
20/08/2013	GOVI On 07-November-13			GOVI	422.34	420.7740	422.3370	420.7740	107.00
20/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
20/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
20/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
20/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	236730	25	24	25	0.00
20/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	236630	25	24	25	0.00
20/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	236530	25	24	25	0.00
20/08/2013	GOVI On 06-February-14			GOVI	427.88	426.2950	427.8790	426.2950	268.00
20/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
20/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
20/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
20/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	121210	14	12	14	0.00
20/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	121110	14	12	14	0.00
20/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	121310	14	12	14	0.00
20/08/2013	GOVI On 08-May-14			GOVI	433.64	432.0350	433.6390	432.0350	0.00
20/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
20/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
20/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
20/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	83610	10	8	10	0.00
20/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	83710	10	8	10	0.00
20/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	83510	10	8	10	0.00
20/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/08/2013	IGOV On 07-November-13			Index Future	194.55	194.9050	194.5480	194.9050	1,078.00
20/08/2013	IGOV On 06-February-14			Index Future	197.13	197.4860	197.1250	197.4860	166.00

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20/08/2013	ILBI On 07-November-13			Index Future	527.35	527.8580	527.3450	527.8580	0.00
20/08/2013	ILBI On 06-February-14			Index Future	534.48	534.9990	534.4770	534.9990	186.00
20/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/08/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8600	94.8600	94.8600	0.00
20/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.21	94.8200	94.7900	94.8200	700.00
20/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.27	94.7600	94.7300	94.7600	0.00
20/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.30	94.6800	94.7000	94.6800	0.00
20/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.45	94.5000	94.5500	94.5000	1,500.00
20/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.55	94.4100	94.4500	94.4100	1,000.00
20/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
20/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.91	94.0800	94.0900	94.0800	400.00
20/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.31	93.7100	93.6900	93.7100	1,000.00
20/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.63	93.3600	93.3700	93.3600	0.00
20/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.93	93.0800	93.0700	93.0800	0.00
20/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.24	92.7800	92.7600	92.7800	250.00
20/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.49	92.4900	92.5100	92.4900	0.00
20/08/2013	R023 On 07-November-13			Bond Future	8.31	97.5533	97.9480	97.5533	11,644.00
20/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	12221	13	12	13	0.00
20/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	12149	13	12	13	0.00
20/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	12294	13	12	13	0.00

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20/08/2013	R023 On	06-February-14				Bond Future	8.43	98.8334	99.2333	98.8334	0.00
20/08/2013	R023 On	06-February-14	7.84	Call		Bond Future	0	0	0	0	0.00
20/08/2013	R023 On	06-February-14	7.85	Call		Bond Future	0	0	0	0	0.00
20/08/2013	R023 On	06-February-14	7.86	Call		Bond Future	0	0	0	0	0.00
20/08/2013	R023 On	06-February-14	7.85	Put		Bond Future	3632	4	4	4	0.00
20/08/2013	R023 On	06-February-14	7.84	Put		Bond Future	3696	4	4	4	0.00
20/08/2013	R023 On	06-February-14	7.86	Put		Bond Future	3569	4	4	4	0.00
20/08/2013	R157 On	07-November-13				Bond Future	6.47	114.0362	114.1447	114.0362	31,050.00
20/08/2013	R157 On	07-November-13	5.60	Call		Bond Future	125	0	0	0	0.00
20/08/2013	R157 On	07-November-13	5.59	Call		Bond Future	122	0	0	0	0.00
20/08/2013	R157 On	07-November-13	5.61	Call		Bond Future	128	0	0	0	0.00
20/08/2013	R157 On	07-November-13	5.60	Put		Bond Future	1753	2	2	2	0.00
20/08/2013	R157 On	07-November-13	5.61	Put		Bond Future	1737	2	2	2	0.00
20/08/2013	R157 On	07-November-13	5.59	Put		Bond Future	1769	2	2	2	0.00
20/08/2013	R157 On	06-February-14				Bond Future	6.69	115.5326	115.6425	115.5326	100.00
20/08/2013	R157 On	06-February-14	5.64	Call		Bond Future	263	0	0	0	0.00
20/08/2013	R157 On	06-February-14	5.65	Call		Bond Future	267	0	0	0	0.00
20/08/2013	R157 On	06-February-14	5.66	Call		Bond Future	270	0	0	0	0.00
20/08/2013	R157 On	06-February-14	5.65	Put		Bond Future	1935	2	2	2	0.00
20/08/2013	R157 On	06-February-14	5.64	Put		Bond Future	1947	2	2	2	0.00
20/08/2013	R157 On	06-February-14	5.66	Put		Bond Future	1922	2	2	2	0.00
20/08/2013	R157 On	08-May-14				Bond Future	6.94	110.2801	110.3914	110.2801	0.00
20/08/2013	R157 On	08-May-14	5.21	Call		Bond Future	107	0	0	0	0.00
20/08/2013	R157 On	08-May-14	5.20	Call		Bond Future	106	0	0	0	0.00
20/08/2013	R157 On	08-May-14	5.19	Call		Bond Future	104	0	0	0	0.00
20/08/2013	R157 On	08-May-14	5.20	Put		Bond Future	2468	3	2	3	0.00
20/08/2013	R157 On	08-May-14	5.19	Put		Bond Future	2480	3	2	3	0.00
20/08/2013	R157 On	08-May-14	5.21	Put		Bond Future	2456	3	2	3	0.00
20/08/2013	R157 On	07-August-14				Bond Future	7.30	111.7738	111.8866	111.7738	0.00
20/08/2013	R157 On	07-August-14	6.74	Call		Bond Future	647	1	1	1	0.00
20/08/2013	R157 On	07-August-14	6.75	Call		Bond Future	652	1	1	1	0.00
20/08/2013	R157 On	07-August-14	6.76	Call		Bond Future	656	1	1	1	0.00
20/08/2013	R157 On	07-August-14	6.74	Put		Bond Future	1253	1	1	1	0.00
20/08/2013	R157 On	07-August-14	6.75	Put		Bond Future	1246	1	1	1	0.00

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20/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1240	1	1	1	0.00
20/08/2013	R186 On 07-November-13			Bond Future	8.62	118.1873	118.7262	118.1873	56,778.00
20/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	1642	1	2	1	0.00
20/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	2824	3	3	3	0.00
20/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	3894	4	4	4	0.00
20/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	67	0	0	0	1,000.00
20/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	5148	5	5	5	0.00
20/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	1960	2	2	2	0.00
20/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	30	0	0	0	5,290.00
20/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	1697	2	2	2	0.00
20/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	1290	1	1	1	1,000.00
20/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	1669	2	2	2	0.00
20/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	6750	7	7	7	0.00
20/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	2771	3	3	3	1,030.00
20/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	5833	6	6	6	0.00
20/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	3837	4	4	4	4,000.00
20/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	5167	6	5	6	250.00
20/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	17739	18	18	18	0.00
20/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	20350	21	20	21	0.00
20/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	5770	6	6	6	0.00
20/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	5708	6	6	6	0.00
20/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1943	2	2	2	1,200.00
20/08/2013	R186 On 06-February-14			Bond Future	8.73	114.4489	114.9948	114.4489	100.00
20/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	1737	2	2	2	0.00
20/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	1716	2	2	2	0.00
20/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	1759	2	2	2	0.00
20/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	10286	11	10	11	0.00
20/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	10357	11	10	11	0.00
20/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	10428	11	10	11	0.00
20/08/2013	R186 On 08-May-14			Bond Future	8.84	115.9904	116.5436	115.9904	0.00
20/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1253	1	1	1	0.00
20/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1239	1	1	1	0.00
20/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1267	1	1	1	0.00
20/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	16751	17	17	17	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
20/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	16835	17	17	17	0.00
20/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	16919	17	17	17	0.00
20/08/2013	R186 On 07-August-14			Bond Future	8.96	112.2708	112.8315	112.2708	0.00
20/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	4296	4	4	4	0.00
20/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	4356	4	4	4	0.00
20/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	4326	4	4	4	0.00
20/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	9768	10	10	10	0.00
20/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	9823	10	10	10	0.00
20/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	9714	10	10	10	0.00
20/08/2013	R197 On 07-November-13			Bond Future	277.41	277.4644	277.4117	277.4644	2,097.00
20/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	2588	3	3	3	0.00
20/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	2598	3	3	3	0.00
20/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	2578	3	3	3	0.00
20/08/2013	R201 On 07-November-13			Bond Future	5.46	106.7588	106.9246	106.7588	0.00
20/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	97	0	0	0	0.00
20/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	99	0	0	0	0.00
20/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	101	0	0	0	0.00
20/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	816	1	1	1	0.00
20/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	807	1	1	1	0.00
20/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	825	1	1	1	0.00
20/08/2013	R201 On 06-February-14			Bond Future	5.50	103.7520	103.9199	103.7520	0.00
20/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	314	0	0	0	0.00
20/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	321	0	0	0	0.00
20/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	318	0	0	0	0.00
20/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	533	1	1	1	0.00
20/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	528	1	1	1	0.00
20/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	538	1	1	1	0.00
20/08/2013	R201 On 08-May-14			Bond Future	5.54	105.1495	105.3195	105.1495	0.00
20/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	94	0	0	0	0.00
20/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	95	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
20/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	93	0	0	0	0.00
20/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	565	1	1	1	0.00
20/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	570	1	1	1	0.00
20/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	574	1	1	1	0.00
20/08/2013	R201 On 07-August-14			Bond Future	5.55	102.1648	102.3372	102.1648	0.00
20/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	261	0	0	0	0.00
20/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	265	0	0	0	0.00
20/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	263	0	0	0	0.00
20/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	354	0	0	0	0.00
20/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	352	0	0	0	0.00
20/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	351	0	0	0	0.00
20/08/2013	R202 On 07-November-13			Bond Future	202.83	204.0883	202.8328	204.0883	43,251.00
20/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	6167	5	6	5	0.00
20/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	6177	5	6	5	0.00
20/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	6157	5	6	5	0.00
20/08/2013	R203 On 07-November-13			Bond Future	7.26	104.4898	104.5673	104.4898	19,620.00
20/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	64	0	0	0	0.00
20/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	68	0	0	0	0.00
20/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	66	0	0	0	0.00
20/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	102338	102	102	102	0.00
20/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	27	0	0	0	15.00
20/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	4423	4	4	4	0.00
20/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	4390	4	4	4	0.00
20/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
20/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	4457	5	4	5	0.00
20/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	5417	5	5	5	0.00
20/08/2013	R203 On 06-February-14			Bond Future	7.43	105.8610	105.9394	105.8610	0.00
20/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	259	0	0	0	0.00
20/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	268	0	0	0	0.00
20/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	186	0	0	0	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	263	0	0	0	0.00
20/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	4410	4	4	4	0.00
20/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	4968	5	5	5	0.00
20/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	4381	4	4	4	0.00
20/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	4353	4	4	4	0.00
20/08/2013	R203 On 08-May-14			Bond Future	7.60	103.1258	103.2052	103.1258	0.00
20/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	171	0	0	0	0.00
20/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	177	0	0	0	0.00
20/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	174	0	0	0	0.00
20/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	1392	1	1	1	16.00
20/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	5806	6	6	6	0.00
20/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	1969	2	2	2	0.00
20/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	5749	6	6	6	0.00
20/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	5778	6	6	6	0.00
20/08/2013	R203 On 07-August-14			Bond Future	7.79	104.5226	104.6031	104.5226	0.00
20/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1376	1	1	1	0.00
20/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1365	1	1	1	0.00
20/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1354	1	1	1	0.00
20/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	2702	3	3	3	0.00
20/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	2685	3	3	3	0.00
20/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	2718	3	3	3	0.00
20/08/2013	R204 On 07-November-13			Bond Future	7.46	105.1061	105.3801	105.1061	29,092.00
20/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	144	0	0	0	0.00
20/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	701	1	1	1	0.00
20/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	148	0	0	0	0.00
20/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	152	0	0	0	0.00
20/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	5231	5	5	5	0.00
20/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	2689	3	3	3	1,270.00
20/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	5190	5	5	5	0.00
20/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	5272	6	5	6	0.00
20/08/2013	R204 On 06-February-14			Bond Future	7.60	102.4554	102.7330	102.4554	0.00
20/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	459	0	0	0	0.00
20/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	474	0	0	0	0.00
20/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	466	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
20/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	5489	6	5	6	0.00
20/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	5454	6	5	6	0.00
20/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	5418	6	5	6	0.00
20/08/2013	R204 On 08-May-14			Bond Future	7.74	103.8353	104.1166	103.8353	0.00
20/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	439	0	0	0	0.00
20/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	434	0	0	0	0.00
20/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	445	0	0	0	0.00
20/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	7231	7	7	7	0.00
20/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	7159	7	7	7	0.00
20/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	7195	7	7	7	0.00
20/08/2013	R204 On 07-August-14			Bond Future	7.90	101.2107	101.4958	101.2107	0.00
20/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	2069	2	2	2	0.00
20/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	2038	2	2	2	0.00
20/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	2054	2	2	2	0.00
20/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	3717	4	4	4	0.00
20/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	3673	4	4	4	0.00
20/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	3695	4	4	4	0.00
20/08/2013	R206 On 07-November-13			Bond Future	5.93	102.6602	102.6831	102.6602	0.00
20/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	8	0	0	0	0.00
20/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	8	0	0	0	0.00
20/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	8	0	0	0	0.00
20/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	300	0	0	0	0.00
20/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	299	0	0	0	0.00
20/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	297	0	0	0	0.00
20/08/2013	R207 On 07-November-13			Bond Future	7.80	99.4190	99.6984	99.4190	27,380.00
20/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	253	0	0	0	0.00
20/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	247	0	0	0	0.00
20/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	242	0	0	0	0.00
20/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	5644	6	6	6	0.00
20/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	5599	6	6	6	0.00
20/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	5689	6	6	6	0.00
20/08/2013	R207 On 06-February-14			Bond Future	7.93	97.0846	97.3676	97.0846	0.00
20/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	551	1	1	1	0.00

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20/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	559	1	1	1	0.00
20/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	544	1	1	1	0.00
20/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	6616	7	7	7	0.00
20/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	6658	7	7	7	0.00
20/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	6575	7	7	7	0.00
20/08/2013	R207 On 08-May-14			Bond Future	8.07	98.3922	98.6790	98.3922	0.00
20/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	558	1	1	1	0.00
20/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	565	1	1	1	0.00
20/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	552	1	1	1	0.00
20/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	9189	9	9	9	0.00
20/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	9231	9	9	9	0.00
20/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	9146	9	9	9	0.00
20/08/2013	R207 On 07-August-14			Bond Future	8.22	96.0848	96.3754	96.0848	0.00
20/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	2515	2	3	2	0.00
20/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	2549	2	3	2	0.00
20/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	2532	2	3	2	0.00
20/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	4734	5	5	5	0.00
20/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	4760	5	5	5	0.00
20/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	4709	5	5	5	0.00
20/08/2013	R208 On 07-November-13			Bond Future	7.97	93.7475	94.0828	93.7475	14,428.00
20/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	190	0	0	0	0.00
20/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	883	1	1	1	0.00
20/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	185	0	0	0	0.00
20/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	195	0	0	0	0.00
20/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	3393	4	3	4	1,520.00
20/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	6661	7	7	7	0.00
20/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	6556	7	7	7	0.00
20/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	6608	7	7	7	0.00
20/08/2013	R208 On 06-February-14			Bond Future	8.09	94.9778	95.3175	94.9778	0.00
20/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	497	0	0	0	0.00
20/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	504	0	1	0	0.00
20/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	512	0	1	0	0.00
20/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	7613	8	8	8	0.00
20/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	7661	8	8	8	0.00

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20/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	7709	8	8	8	0.00
20/08/2013	R208 On 08-May-14			Bond Future	8.21	92.8605	93.2047	92.8605	0.00
20/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	397	0	0	0	0.00
20/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	408	0	0	0	0.00
20/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	403	0	0	0	0.00
20/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	10514	11	11	11	0.00
20/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	10413	11	10	11	0.00
20/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	10464	11	10	11	0.00
20/08/2013	R208 On 07-August-14			Bond Future	8.34	94.1183	94.4670	94.1183	0.00
20/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	2518	2	3	2	0.00
20/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	2500	2	2	2	0.00
20/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	2537	2	3	2	0.00
20/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	5151	5	5	5	0.00
20/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	5121	5	5	5	0.00
20/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	5182	5	5	5	0.00
20/08/2013	R209 On 07-November-13			Bond Future	9.43	70.7354	71.3200	70.7354	18,862.00
20/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	989	1	1	1	0.00
20/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	1249	1	1	1	0.00
20/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	2898	3	3	3	0.00
20/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	1269	1	1	1	0.00
20/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	2412	2	2	2	0.00
20/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	1289	1	1	1	0.00
20/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	3249	3	3	3	0.00
20/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	4012	4	4	4	0.00
20/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	5972	6	6	6	0.00
20/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	3081	3	3	3	5,000.00
20/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	6819	7	7	7	4,700.00
20/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	5857	6	6	6	0.00
20/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	3671	4	4	4	1,000.00
20/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	2119	2	2	2	1,520.00
20/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	5914	6	6	6	0.00
20/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	2729	3	3	3	980.00
20/08/2013	R209 On 06-February-14			Bond Future	9.53	71.6637	72.2560	71.6637	0.00
20/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	1688	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	1727	2	2	2	0.00
20/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	1707	2	2	2	0.00
20/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	9118	10	9	10	0.00
20/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	9056	9	9	9	0.00
20/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	8995	9	9	9	0.00
20/08/2013	R209 On 08-May-14			Bond Future	9.63	69.4840	70.0842	69.4840	0.00
20/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1165	1	1	1	0.00
20/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1152	1	1	1	0.00
20/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1140	1	1	1	0.00
20/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	15190	16	15	16	0.00
20/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	15268	16	15	16	0.00
20/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	15112	16	15	16	0.00
20/08/2013	R209 On 07-August-14			Bond Future	9.74	70.4252	71.0335	70.4252	0.00
20/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	4102	4	4	4	0.00
20/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	4129	4	4	4	0.00
20/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	4076	4	4	4	0.00
20/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	8916	9	9	9	0.00
20/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	9012	9	9	9	0.00
20/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	8964	9	9	9	0.00
20/08/2013	R210 On 07-November-13			Bond Future	154.55	154.5780	154.5503	154.5780	1,237.00
20/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	5440	5	5	5	0.00
20/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	5450	5	5	5	0.00
20/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	5460	5	5	5	0.00
20/08/2013	R211 On 07-November-13			Bond Future	129.43	129.4570	129.4266	129.4570	522.00
20/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	573	1	1	1	0.00
20/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	583	1	1	1	0.00
20/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	563	1	1	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
20/08/2013	R212 On	07-November-13			Bond Future	129.87	129.8944	129.8694	129.8944	21,791.00
20/08/2013	R212 On	07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R212 On	07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R212 On	07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R212 On	07-November-13	133.00	Put	Bond Future	3131	3	3	3	0.00
20/08/2013	R212 On	07-November-13	133.01	Put	Bond Future	3141	3	3	3	0.00
20/08/2013	R212 On	07-November-13	132.99	Put	Bond Future	3121	3	3	3	0.00
20/08/2013	R213 On	07-November-13			Bond Future	9.26	81.5424	82.0741	81.5424	12,136.00
20/08/2013	R213 On	07-November-13	8.61	Call	Bond Future	1183	1	1	1	0.00
20/08/2013	R213 On	07-November-13	8.60	Call	Bond Future	1164	1	1	1	0.00
20/08/2013	R213 On	07-November-13	8.59	Call	Bond Future	1144	1	1	1	0.00
20/08/2013	R213 On	07-November-13	8.60	Put	Bond Future	6214	7	6	7	0.00
20/08/2013	R213 On	07-November-13	8.61	Put	Bond Future	6154	7	6	7	0.00
20/08/2013	R213 On	07-November-13	8.59	Put	Bond Future	6275	7	6	7	0.00
20/08/2013	R213 On	06-February-14			Bond Future	9.37	82.6125	83.1510	82.6125	0.00
20/08/2013	R213 On	06-February-14	8.29	Call	Bond Future	1623	1	2	1	0.00
20/08/2013	R213 On	06-February-14	8.30	Call	Bond Future	1642	2	2	2	0.00
20/08/2013	R213 On	06-February-14	8.31	Call	Bond Future	1660	2	2	2	0.00
20/08/2013	R213 On	06-February-14	8.30	Put	Bond Future	9909	10	10	10	0.00
20/08/2013	R213 On	06-February-14	8.31	Put	Bond Future	9845	10	10	10	0.00
20/08/2013	R213 On	06-February-14	8.29	Put	Bond Future	9972	10	10	10	0.00
20/08/2013	R213 On	08-May-14			Bond Future	9.48	80.1868	80.7327	80.1868	0.00
20/08/2013	R213 On	08-May-14	7.64	Call	Bond Future	1143	1	1	1	0.00
20/08/2013	R213 On	08-May-14	7.66	Call	Bond Future	1167	1	1	1	0.00
20/08/2013	R213 On	08-May-14	7.65	Call	Bond Future	1155	1	1	1	0.00
20/08/2013	R213 On	08-May-14	7.65	Put	Bond Future	15725	16	16	16	0.00
20/08/2013	R213 On	08-May-14	7.64	Put	Bond Future	15802	16	16	16	0.00
20/08/2013	R213 On	08-May-14	7.66	Put	Bond Future	15647	16	16	16	0.00
20/08/2013	R213 On	07-August-14			Bond Future	9.59	81.2729	81.8262	81.2729	0.00
20/08/2013	R213 On	07-August-14	8.84	Call	Bond Future	4055	4	4	4	0.00
20/08/2013	R213 On	07-August-14	8.86	Call	Bond Future	4107	4	4	4	0.00
20/08/2013	R213 On	07-August-14	8.85	Call	Bond Future	4081	4	4	4	0.00
20/08/2013	R213 On	07-August-14	8.86	Put	Bond Future	9418	10	9	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
20/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	9468	10	9	10	0.00
20/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	9518	10	10	10	0.00
20/08/2013	R214 On 07-November-13			Bond Future	9.56	71.1386	71.8089	71.1386	577.00
20/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	125	0	0	0	0.00
20/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	122	0	0	0	0.00
20/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	119	0	0	0	0.00
20/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	15006	16	15	16	0.00
20/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	14910	16	15	16	0.00
20/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	15102	16	15	16	0.00
20/08/2013	R214 On 06-February-14			Bond Future	9.66	72.0721	72.7512	72.0721	0.00
20/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	2713	2	3	2	0.00
20/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	2687	2	3	2	0.00
20/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	2662	2	3	2	0.00
20/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	7665	8	8	8	0.00
20/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	7719	8	8	8	0.00
20/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	7611	8	8	8	0.00
20/08/2013	R248 On 07-November-13			Bond Future	9.59	92.3923	93.3465	92.3923	780.00
20/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	18916	20	19	20	0.00
20/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	19045	20	19	20	0.00
20/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	19175	20	19	20	0.00
20/08/2013	R248 On 06-February-14			Bond Future	9.70	93.6047	94.5714	93.6047	0.00
20/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
20/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	5825	7	6	7	0.00
20/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	5724	7	6	7	0.00
20/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	5623	7	6	7	0.00