



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 22/08/2013 To: 22/08/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	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
22/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	2025 On 07-November-13			Bond Future	107.15	107.8759	107.1464	107.8759	0.00
22/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	3864	3	4	3	0.00
22/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	3854	3	4	3	0.00
22/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	3844	3	4	3	0.00
22/08/2013	2038 On 07-November-13			Bond Future	102.89	104.2486	102.8865	104.2486	0.00
22/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	7104	6	7	6	0.00
22/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	7114	6	7	6	0.00
22/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	7124	6	7	6	0.00
22/08/2013	2050 On 07-November-13			Bond Future	105.23	105.5005	105.2310	105.5005	122.00
22/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	4769	4	5	4	0.00
22/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	4779	5	5	5	0.00
22/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	4759	4	5	4	0.00
22/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	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
22/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	AL37 On 07-November-13			Index Future	399.21	401.0490	399.2100	401.0490	0.00
22/08/2013	AL37 On 06-February-14			Index Future	404.45	406.3110	404.4480	406.3110	0.00
22/08/2013	AL7T On 07-November-13			Index Future	465.44	467.8490	465.4370	467.8490	1.00
22/08/2013	AL7T On 06-February-14			Index Future	471.54	473.9880	471.5440	473.9880	0.00
22/08/2013	ALBI On 07-November-13			Index Future	419.03	420.6830	419.0330	420.6830	770.00
22/08/2013	ALBI On 06-February-14			Index Future	424.53	426.2030	424.5310	426.2030	73.00
22/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	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
22/08/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/08/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	EL28 On	07-November-13			Bond Future	107.97	108.1248	107.9745	108.1248	0.00
22/08/2013	EL28 On	07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	EL28 On	07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	EL28 On	07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	EL28 On	07-November-13	110.01	Put	Bond Future	2036	2	2	2	0.00
22/08/2013	EL28 On	07-November-13	110.00	Put	Bond Future	2026	2	2	2	0.00
22/08/2013	EL28 On	07-November-13	109.99	Put	Bond Future	2016	2	2	2	0.00
22/08/2013	ES33 On	07-November-13			Bond Future	10.15	78.8821	78.7134	78.8821	6,292.00
22/08/2013	ES33 On	07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
22/08/2013	ES33 On	07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
22/08/2013	ES33 On	07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
22/08/2013	ES33 On	07-November-13	8.49	Put	Bond Future	13051	13	13	13	0.00
22/08/2013	ES33 On	07-November-13	8.50	Put	Bond Future	12963	13	13	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
22/08/2013	ES33 On 07-November-13	8.51	Put	Bond Future	12874	13	13	13	0.00
22/08/2013	ES33 On 06-February-14			Bond Future	10.29	79.9171	79.7461	79.9171	0.00
22/08/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
22/08/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
22/08/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
22/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	5315	5	5	5	0.00
22/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	5239	5	5	5	0.00
22/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	5390	5	5	5	0.00
22/08/2013	GOVI On 07-November-13			GOVI	418.82	420.5050	418.8230	420.5050	107.00
22/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	271870	26	27	26	0.00
22/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	271770	25	27	25	0.00
22/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	271670	25	27	25	0.00
22/08/2013	GOVI On 06-February-14			GOVI	424.32	426.0230	424.3180	426.0230	268.00
22/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	156820	14	16	14	0.00
22/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	156720	14	16	14	0.00
22/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	156920	14	16	14	0.00
22/08/2013	GOVI On 08-May-14			GOVI	430.03	431.7580	430.0300	431.7580	0.00
22/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	119700	10	12	10	0.00
22/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	119800	10	12	10	0.00
22/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	119600	10	12	10	0.00
22/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/08/2013	IGOV On 07-November-13			Index Future	192.44	193.8760	192.4380	193.8760	1,078.00
22/08/2013	IGOV On 06-February-14			Index Future	194.99	196.4440	194.9870	196.4440	166.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2013	ILBI On 07-November-13			Index Future	524.37	526.1820	524.3680	526.1820	0.00
22/08/2013	ILBI On 06-February-14			Index Future	531.46	533.2980	531.4590	533.2980	186.00
22/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.20	94.7800	94.8000	94.7800	700.00
22/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.29	94.7200	94.7100	94.7200	0.00
22/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.32	94.6700	94.6800	94.6700	3,000.00
22/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.56	94.5100	94.4400	94.5100	1,500.00
22/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.67	94.3900	94.3300	94.3900	1,000.00
22/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.88	94.4500	94.1200	94.4500	0.00
22/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.09	93.9600	93.9100	93.9600	400.00
22/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.46	93.6500	93.5400	93.6500	1,000.00
22/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.87	93.2800	93.1300	93.2800	0.00
22/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.20	92.9800	92.8000	92.9800	0.00
22/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.51	92.6700	92.4900	92.6700	250.00
22/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.76	92.4100	92.2400	92.4100	0.00
22/08/2013	R023 On 07-November-13			Bond Future	8.49	97.2960	96.8255	97.2960	11,644.00
22/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	13344	13	13	13	0.00
22/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	13271	13	13	13	0.00
22/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	13417	13	13	13	0.00
22/08/2013	R023 On 06-February-14			Bond Future	8.62	98.5726	98.0959	98.5726	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
22/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	4770	4	5	4	0.00
22/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	4833	4	5	4	0.00
22/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	4706	4	5	4	0.00
22/08/2013	R157 On 07-November-13			Bond Future	6.64	114.0195	113.8360	114.0195	31,050.00
22/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	74	0	0	0	0.00
22/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	72	0	0	0	0.00
22/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	76	0	0	0	0.00
22/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	2011	2	2	2	0.00
22/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1994	2	2	2	0.00
22/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	2027	2	2	2	0.00
22/08/2013	R157 On 06-February-14			Bond Future	6.89	115.5156	115.3296	115.5156	100.00
22/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	196	0	0	0	0.00
22/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	198	0	0	0	0.00
22/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	201	0	0	0	0.00
22/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	2179	2	2	2	0.00
22/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	2193	2	2	2	0.00
22/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	2166	2	2	2	0.00
22/08/2013	R157 On 08-May-14			Bond Future	7.18	110.2625	110.0739	110.2625	0.00
22/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	80	0	0	0	0.00
22/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	79	0	0	0	0.00
22/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	78	0	0	0	0.00
22/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2759	3	3	3	0.00
22/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2771	3	3	3	0.00
22/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2746	3	3	3	0.00
22/08/2013	R157 On 07-August-14			Bond Future	7.59	111.7559	111.5647	111.7559	0.00
22/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	537	1	1	1	0.00
22/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	541	1	1	1	0.00
22/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	544	1	1	1	0.00
22/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	1464	1	1	1	0.00
22/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	1457	1	1	1	0.00
22/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1450	1	1	1	0.00

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22/08/2013	R186 On 07-November-13			Bond Future	8.74	118.2295	117.6722	118.2295	56,676.00
22/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	1374	2	1	2	0.00
22/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	2414	3	2	3	0.00
22/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	3367	4	3	4	0.00
22/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	54	0	0	0	1,000.00
22/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	4513	5	5	5	0.00
22/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	1650	2	2	2	0.00
22/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	24	0	0	0	5,290.00
22/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	1422	2	1	2	0.00
22/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	1072	1	1	1	1,000.00
22/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	1398	2	1	2	0.00
22/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	7586	7	8	7	0.00
22/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	3297	3	3	3	1,030.00
22/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	6619	6	7	6	0.00
22/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	4481	4	4	4	4,000.00
22/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	5911	6	6	6	250.00
22/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	18781	18	19	18	0.00
22/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	21398	21	21	21	0.00
22/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	6553	6	7	6	0.00
22/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	6487	6	6	6	0.00
22/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	2362	2	2	2	1,200.00
22/08/2013	R186 On 06-February-14			Bond Future	8.86	114.4916	113.9269	114.4916	100.00
22/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	1537	2	2	2	0.00
22/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	1518	2	2	2	0.00
22/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	1557	2	2	2	0.00
22/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	11151	11	11	11	0.00
22/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	11224	11	11	11	0.00
22/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	11298	11	11	11	0.00
22/08/2013	R186 On 08-May-14			Bond Future	8.98	116.0334	115.4609	116.0334	0.00
22/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1132	1	1	1	0.00
22/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1119	1	1	1	0.00
22/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1144	1	1	1	0.00
22/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	17712	17	18	17	0.00
22/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	17797	17	18	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
22/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	17882	17	18	17	0.00
22/08/2013	R186 On 07-August-14			Bond Future	9.10	112.3143	111.7342	112.3143	0.00
22/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	3946	4	4	4	0.00
22/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	4004	4	4	4	0.00
22/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	3975	4	4	4	0.00
22/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	10515	10	11	10	0.00
22/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	10571	10	11	10	0.00
22/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	10458	10	10	10	0.00
22/08/2013	R197 On 07-November-13			Bond Future	276.06	276.1164	276.0643	276.1164	2,097.00
22/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	3936	4	4	4	0.00
22/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	3946	4	4	4	0.00
22/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	3926	4	4	4	0.00
22/08/2013	R201 On 07-November-13			Bond Future	5.59	106.8871	106.7768	106.8871	0.00
22/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	64	0	0	0	0.00
22/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	66	0	0	0	0.00
22/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	68	0	0	0	0.00
22/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	931	1	1	1	0.00
22/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	922	1	1	1	0.00
22/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	940	1	1	1	0.00
22/08/2013	R201 On 06-February-14			Bond Future	5.68	103.8818	103.7700	103.8818	0.00
22/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	248	0	0	0	0.00
22/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	254	0	0	0	0.00
22/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	251	0	0	0	0.00
22/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	616	1	1	1	0.00
22/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	611	1	1	1	0.00
22/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	622	1	1	1	0.00
22/08/2013	R201 On 08-May-14			Bond Future	5.79	105.2807	105.1673	105.2807	0.00
22/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	64	0	0	0	0.00
22/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	65	0	0	0	0.00
22/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	63	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
22/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	687	1	1	1	0.00
22/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	692	1	1	1	0.00
22/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	697	1	1	1	0.00
22/08/2013	R201 On 07-August-14			Bond Future	5.98	102.2978	102.1829	102.2978	0.00
22/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	200	0	0	0	0.00
22/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	202	0	0	0	0.00
22/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	201	0	0	0	0.00
22/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	447	0	0	0	0.00
22/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	445	0	0	0	0.00
22/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	443	0	0	0	0.00
22/08/2013	R202 On 07-November-13			Bond Future	199.69	202.4248	199.6857	202.4248	43,251.00
22/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	9314	7	9	7	0.00
22/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	9324	7	9	7	0.00
22/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	9304	7	9	7	0.00
22/08/2013	R203 On 07-November-13			Bond Future	7.49	104.2254	103.7858	104.2254	19,620.00
22/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	27	0	0	0	0.00
22/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	29	0	0	0	0.00
22/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	28	0	0	0	0.00
22/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	101556	102	102	102	0.00
22/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	10	0	0	0	15.00
22/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	5167	5	5	5	0.00
22/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	5132	5	5	5	0.00
22/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
22/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	5201	5	5	5	0.00
22/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	6182	6	6	6	0.00
22/08/2013	R203 On 06-February-14			Bond Future	7.68	105.5930	105.1475	105.5930	0.00
22/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	159	0	0	0	0.00
22/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	165	0	0	0	0.00
22/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	110	0	0	0	16.00
22/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	161	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
22/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	5102	5	5	5	0.00
22/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	5684	5	6	5	0.00
22/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	5071	5	5	5	0.00
22/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	5041	5	5	5	0.00
22/08/2013	R203 On 08-May-14			Bond Future	7.87	102.8539	102.4024	102.8539	0.00
22/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	116	0	0	0	0.00
22/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	120	0	0	0	0.00
22/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	118	0	0	0	0.00
22/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	1069	1	1	1	16.00
22/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	6554	6	7	6	0.00
22/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	2448	2	2	2	0.00
22/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	6495	6	6	6	0.00
22/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	6525	6	7	6	0.00
22/08/2013	R203 On 07-August-14			Bond Future	8.09	104.2470	103.7893	104.2470	0.00
22/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1087	1	1	1	0.00
22/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1077	1	1	1	0.00
22/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1068	1	1	1	0.00
22/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	3228	3	3	3	0.00
22/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	3209	3	3	3	0.00
22/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	3246	3	3	3	0.00
22/08/2013	R204 On 07-November-13			Bond Future	7.68	104.9529	104.4724	104.9529	29,092.00
22/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	76	0	0	0	0.00
22/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	443	1	0	1	0.00
22/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	78	0	0	0	0.00
22/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	80	0	0	0	0.00
22/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	6069	6	6	6	0.00
22/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	3339	3	3	3	1,270.00
22/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	6026	6	6	6	0.00
22/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	6111	6	6	6	0.00
22/08/2013	R204 On 06-February-14			Bond Future	7.83	102.3001	101.8133	102.3001	0.00
22/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	310	0	0	0	0.00
22/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	320	0	0	0	0.00
22/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	315	0	0	0	0.00
22/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	6259	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	6222	6	6	6	0.00
22/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	6184	6	6	6	0.00
22/08/2013	R204 On 08-May-14			Bond Future	7.99	103.6776	103.1842	103.6776	0.00
22/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	346	0	0	0	0.00
22/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	341	0	0	0	0.00
22/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	350	0	0	0	0.00
22/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	8071	8	8	8	0.00
22/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	7997	8	8	8	0.00
22/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	8034	8	8	8	0.00
22/08/2013	R204 On 07-August-14			Bond Future	8.16	101.0509	100.5508	101.0509	0.00
22/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	1725	2	2	2	0.00
22/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	1698	2	2	2	0.00
22/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	1711	2	2	2	0.00
22/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	4322	4	4	4	0.00
22/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	4274	4	4	4	0.00
22/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	4298	4	4	4	0.00
22/08/2013	R206 On 07-November-13			Bond Future	6.10	102.6700	102.6516	102.6700	0.00
22/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	5	0	0	0	0.00
22/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	6	0	0	0	0.00
22/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	5	0	0	0	0.00
22/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	329	0	0	0	0.00
22/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	327	0	0	0	0.00
22/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	326	0	0	0	0.00
22/08/2013	R207 On 07-November-13			Bond Future	8.01	99.2233	98.7142	99.2233	27,380.00
22/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	152	0	0	0	0.00
22/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	148	0	0	0	0.00
22/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	144	0	0	0	0.00
22/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	6528	6	7	6	0.00
22/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	6481	6	6	6	0.00
22/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	6576	6	7	6	0.00
22/08/2013	R207 On 06-February-14			Bond Future	8.15	96.8861	96.3703	96.8861	0.00
22/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	406	0	0	0	0.00
22/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	412	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
22/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	400	0	0	0	0.00
22/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	7468	7	7	7	0.00
22/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	7511	7	8	7	0.00
22/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	7425	7	7	7	0.00
22/08/2013	R207 On 08-May-14			Bond Future	8.30	98.1908	97.6680	98.1908	0.00
22/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	433	1	0	1	0.00
22/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	438	1	0	1	0.00
22/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	428	0	0	0	0.00
22/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	10075	10	10	10	0.00
22/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	10118	10	10	10	0.00
22/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	10031	10	10	10	0.00
22/08/2013	R207 On 07-August-14			Bond Future	8.46	95.8806	95.3507	95.8806	0.00
22/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	2119	2	2	2	0.00
22/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	2150	2	2	2	0.00
22/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	2134	2	2	2	0.00
22/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	5361	5	5	5	0.00
22/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	5389	5	5	5	0.00
22/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	5334	5	5	5	0.00
22/08/2013	R208 On 07-November-13			Bond Future	8.17	93.5850	93.0233	93.5850	14,428.00
22/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	124	0	0	0	0.00
22/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	625	1	1	1	0.00
22/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	121	0	0	0	0.00
22/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	127	0	0	0	0.00
22/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	4195	4	4	4	1,520.00
22/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	7655	7	8	7	0.00
22/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	7547	7	8	7	0.00
22/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	7601	7	8	7	0.00
22/08/2013	R208 On 06-February-14			Bond Future	8.30	94.8130	94.2439	94.8130	0.00
22/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	379	0	0	0	0.00
22/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	385	0	0	0	0.00
22/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	391	0	0	0	0.00
22/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	8566	8	9	8	0.00
22/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	8615	8	9	8	0.00
22/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	8665	8	9	8	0.00

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22/08/2013	R208 On 08-May-14			Bond Future	8.44	92.6932	92.1164	92.6932	0.00
22/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	300	0	0	0	0.00
22/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	309	0	0	0	0.00
22/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	304	0	0	0	0.00
22/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	11505	11	12	11	0.00
22/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	11402	11	11	11	0.00
22/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	11454	11	11	11	0.00
22/08/2013	R208 On 07-August-14			Bond Future	8.58	93.9487	93.3640	93.9487	0.00
22/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	2110	2	2	2	0.00
22/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	2094	2	2	2	0.00
22/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	2127	2	2	2	0.00
22/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	5846	5	6	5	0.00
22/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	5814	5	6	5	0.00
22/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	5879	6	6	6	0.00
22/08/2013	R209 On 07-November-13			Bond Future	9.51	70.9116	70.7051	70.9116	18,862.00
22/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	868	1	1	1	0.00
22/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	1102	1	1	1	0.00
22/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	2614	3	3	3	0.00
22/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	1120	1	1	1	0.00
22/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	2167	2	2	2	0.00
22/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	1139	1	1	1	0.00
22/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	2940	3	3	3	0.00
22/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	3656	4	4	4	0.00
22/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	6440	6	6	6	0.00
22/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	3412	3	3	3	5,000.00
22/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	7313	7	7	7	4,700.00
22/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	6321	6	6	6	0.00
22/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	4040	4	4	4	1,000.00
22/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	2378	2	2	2	1,520.00
22/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	6381	6	6	6	0.00
22/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	3035	3	3	3	980.00
22/08/2013	R209 On 06-February-14			Bond Future	9.62	71.8421	71.6328	71.8421	0.00
22/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	1528	2	2	2	0.00
22/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	1564	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
22/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	1546	2	2	2	0.00
22/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	9581	9	10	9	0.00
22/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	9518	9	10	9	0.00
22/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	9455	9	9	9	0.00
22/08/2013	R209 On 08-May-14			Bond Future	9.73	69.6646	69.4525	69.6646	0.00
22/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1071	1	1	1	0.00
22/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1060	1	1	1	0.00
22/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1048	1	1	1	0.00
22/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	15729	16	16	16	0.00
22/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	15808	16	16	16	0.00
22/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	15650	15	16	15	0.00
22/08/2013	R209 On 07-August-14			Bond Future	9.83	70.6082	70.3931	70.6082	0.00
22/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	3849	4	4	4	0.00
22/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	3875	4	4	4	0.00
22/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	3824	4	4	4	0.00
22/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	9302	9	9	9	0.00
22/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	9400	9	9	9	0.00
22/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	9351	9	9	9	0.00
22/08/2013	R210 On 07-November-13			Bond Future	151.46	153.3413	151.4584	153.3413	1,237.00
22/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	8532	7	9	7	0.00
22/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	8542	7	9	7	0.00
22/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	8552	7	9	7	0.00
22/08/2013	R211 On 07-November-13			Bond Future	128.62	129.3356	128.6235	129.3356	522.00
22/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	1376	1	1	1	0.00
22/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	1386	1	1	1	0.00
22/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	1366	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
22/08/2013	R212 On 07-November-13			Bond Future	128.60	129.7945	128.6000	129.7945	21,791.00
22/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	4400	3	4	3	0.00
22/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	4410	3	4	3	0.00
22/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	4390	3	4	3	0.00
22/08/2013	R213 On 07-November-13			Bond Future	9.33	81.6883	81.5853	81.6883	12,136.00
22/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	1053	1	1	1	0.00
22/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	1035	1	1	1	0.00
22/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	1017	1	1	1	0.00
22/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	6574	7	7	7	0.00
22/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	6512	6	7	6	0.00
22/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	6636	7	7	7	0.00
22/08/2013	R213 On 06-February-14			Bond Future	9.44	82.7602	82.6557	82.7602	0.00
22/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	1504	2	2	2	0.00
22/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	1521	2	2	2	0.00
22/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	1538	2	2	2	0.00
22/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	10283	10	10	10	0.00
22/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	10217	10	10	10	0.00
22/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	10349	10	10	10	0.00
22/08/2013	R213 On 08-May-14			Bond Future	9.55	80.3363	80.2304	80.3363	0.00
22/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1072	1	1	1	0.00
22/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1095	1	1	1	0.00
22/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1084	1	1	1	0.00
22/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	16156	16	16	16	0.00
22/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	16234	16	16	16	0.00
22/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	16078	16	16	16	0.00
22/08/2013	R213 On 07-August-14			Bond Future	9.67	81.4244	81.3171	81.4244	0.00
22/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	3885	4	4	4	0.00
22/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	3936	4	4	4	0.00
22/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	3911	4	4	4	0.00
22/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	9757	10	10	10	0.00
22/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	9807	10	10	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
22/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	9858	10	10	10	0.00
22/08/2013	R214 On 07-November-13			Bond Future	9.67	71.3171	71.0333	71.3171	577.00
22/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	94	0	0	0	0.00
22/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	92	0	0	0	0.00
22/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	89	0	0	0	0.00
22/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	15752	15	16	15	0.00
22/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	15655	15	16	15	0.00
22/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	15848	16	16	16	0.00
22/08/2013	R214 On 06-February-14			Bond Future	9.78	72.2528	71.9653	72.2528	0.00
22/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	2399	3	2	3	0.00
22/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	2376	2	2	2	0.00
22/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	2352	2	2	2	0.00
22/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	8139	8	8	8	0.00
22/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	8196	8	8	8	0.00
22/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	8083	8	8	8	0.00
22/08/2013	R248 On 07-November-13			Bond Future	9.73	92.5282	92.0728	92.5282	780.00
22/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	20190	20	20	20	0.00
22/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	20319	20	20	20	0.00
22/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	20448	20	20	20	0.00
22/08/2013	R248 On 06-February-14			Bond Future	9.84	93.7422	93.2808	93.7422	0.00
22/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	7116	7	7	7	0.00
22/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	7015	7	7	7	0.00
22/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	6914	6	7	6	0.00