



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 30/08/2013 To: 30/08/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	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
30/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	2025 On 07-November-13			Bond Future	107.05	107.0495	107.0502	107.0495	0.00
30/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
30/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
30/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
30/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	3960	4	4	4	0.00
30/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	3950	4	4	4	0.00
30/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	3940	4	4	4	0.00
30/08/2013	2037 On 07-November-13			Bond Future	9.35	92.9168	94.3503	92.9168	1,650.00
30/08/2013	2037 On 07-November-13	9.41	Call	Bond Future	499	0	0	0	0.00
30/08/2013	2037 On 07-November-13	9.43	Call	Bond Future	673	0	1	0	0.00
30/08/2013	2037 On 07-November-13	9.42	Call	Bond Future	586	0	1	0	0.00
30/08/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	1	0	1	0.00
30/08/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	1	0	1	0.00
30/08/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	1	0	1	0.00
30/08/2013	2037 On 06-February-14			Bond Future	9.46	89.8737	91.3264	89.8737	0.00
30/08/2013	2037 On 06-February-14	9.38	Call	Bond Future	0	0	0	0	0.00
30/08/2013	2037 On 06-February-14	9.39	Call	Bond Future	0	0	0	0	0.00
30/08/2013	2037 On 06-February-14	9.37	Call	Bond Future	0	0	0	0	0.00
30/08/2013	2037 On 06-February-14	9.38	Put	Bond Future	687	2	1	2	0.00
30/08/2013	2037 On 06-February-14	9.39	Put	Bond Future	600	2	1	2	0.00
30/08/2013	2037 On 06-February-14	9.37	Put	Bond Future	775	2	1	2	0.00
30/08/2013	2037 On 08-May-14			Bond Future	9.57	91.0674	92.5377	91.0674	0.00
30/08/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
30/08/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
30/08/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
30/08/2013	2037 On 08-May-14	9.38	Put	Bond Future	1621	3	2	3	0.00
30/08/2013	2037 On 08-May-14	9.39	Put	Bond Future	1534	3	2	3	0.00
30/08/2013	2037 On 08-May-14	9.37	Put	Bond Future	1708	3	2	3	0.00
30/08/2013	2038 On 07-November-13			Bond Future	101.86	101.8567	101.8586	101.8567	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
30/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
30/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
30/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
30/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	8131	8	8	8	0.00
30/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	8141	8	8	8	0.00
30/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	8151	8	8	8	0.00
30/08/2013	2050 On 07-November-13			Bond Future	105.15	105.1470	105.1492	105.1470	122.00
30/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
30/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
30/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
30/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	4851	5	5	5	0.00
30/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	4861	5	5	5	0.00
30/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	4841	5	5	5	0.00
30/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	AL37 On 07-November-13			Index Future	400.04	398.1240	400.0350	398.1240	0.00
30/08/2013	AL37 On 06-February-14			Index Future	405.26	403.3240	405.2620	403.3240	0.00
30/08/2013	AL7T On 07-November-13			Index Future	470.33	467.3540	470.3250	467.3540	1.00
30/08/2013	AL7T On 06-February-14			Index Future	476.47	473.4580	476.4710	473.4580	0.00
30/08/2013	ALBI On 07-November-13			Index Future	423.73	420.7210	423.7340	420.7210	770.00
30/08/2013	ALBI On 06-February-14			Index Future	429.27	426.2160	429.2710	426.2160	73.00
30/08/2013	C023 On 28-February-23			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
30/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/08/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	C213 On 28-February-31			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
30/08/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2013	EL28 On 07-November-13			Bond Future	107.89	107.8873	107.8896	107.8873	0.00
30/08/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
30/08/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
30/08/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
30/08/2013	EL28 On 07-November-13	110.01	Put	Bond Future	2120	2	2	2	0.00
30/08/2013	EL28 On 07-November-13	110.00	Put	Bond Future	2110	2	2	2	0.00
30/08/2013	EL28 On 07-November-13	109.99	Put	Bond Future	2100	2	2	2	0.00
30/08/2013	ES33 On 07-November-13			Bond Future	9.87	79.6855	80.7236	79.6855	6,292.00
30/08/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
30/08/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
30/08/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
30/08/2013	ES33 On 07-November-13	8.49	Put	Bond Future	11041	12	11	12	0.00
30/08/2013	ES33 On 07-November-13	8.50	Put	Bond Future	10952	12	11	12	0.00
30/08/2013	ES33 On 07-November-13	8.51	Put	Bond Future	10864	12	11	12	0.00
30/08/2013	ES33 On 06-February-14			Bond Future	10.00	80.7263	81.7783	80.7263	0.00
30/08/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
30/08/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
30/08/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
30/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	3282	4	3	4	0.00
30/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	3207	4	3	4	0.00
30/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	3358	4	3	4	0.00
30/08/2013	GOVI On 07-November-13			GOVI	423.14	420.2460	423.1440	420.2460	110.00
30/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
30/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	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
30/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
30/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	228660	26	23	26	0.00
30/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	228560	26	23	26	0.00
30/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	228460	26	23	26	0.00
30/08/2013	GOVI On 06-February-14			GOVI	428.67	425.7350	428.6720	425.7350	268.00
30/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
30/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
30/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
30/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	113280	14	11	14	0.00
30/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	113180	14	11	14	0.00
30/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	113380	14	11	14	0.00
30/08/2013	GOVI On 08-May-14			GOVI	434.36	431.3890	434.3580	431.3890	0.00
30/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
30/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
30/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
30/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	76420	11	8	11	0.00
30/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	76520	11	8	11	0.00
30/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	76320	11	8	11	0.00
30/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/08/2013	IGOV On 07-November-13			Index Future	191.80	191.6050	191.8010	191.6050	1,078.00
30/08/2013	IGOV On 06-February-14			Index Future	194.33	194.1310	194.3300	194.1310	166.00
30/08/2013	ILBI On 07-November-13			Index Future	520.03	520.0250	520.0250	520.0250	0.00
30/08/2013	ILBI On 06-February-14			Index Future	527.06	527.0560	527.0560	527.0560	186.00
30/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00

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30/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.20	94.7600	94.8000	94.7600	700.00
30/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.27	94.6800	94.7300	94.6800	0.00
30/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.40	94.5400	94.6000	94.5400	3,000.00
30/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.48	94.4400	94.5200	94.4400	1,500.00
30/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.61	94.2900	94.3900	94.2900	1,000.00
30/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.81	94.0900	94.1900	94.0900	0.00
30/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.98	93.9200	94.0200	93.9200	400.00
30/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.37	93.4800	93.6300	93.4800	1,000.00
30/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.71	93.1400	93.2900	93.1400	0.00
30/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.05	92.8000	92.9500	92.8000	0.00
30/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.38	92.4700	92.6200	92.4700	250.00
30/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.66	92.1900	92.3400	92.1900	0.00
30/08/2013	R023 On 07-November-13			Bond Future	8.26	97.5822	98.2974	97.5822	11,802.00
30/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	11872	13	12	13	0.00
30/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	11799	13	12	13	0.00
30/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	11945	13	12	13	0.00
30/08/2013	R023 On 06-February-14			Bond Future	8.38	98.8567	99.5817	98.8567	0.00
30/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	3284	4	3	4	0.00
30/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	3347	4	3	4	0.00
30/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	3220	4	3	4	0.00
30/08/2013	R157 On 07-November-13			Bond Future	6.62	113.6561	113.8753	113.6561	30,991.00
30/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	72	0	0	0	0.00
30/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	70	0	0	0	0.00
30/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	74	0	0	0	0.00
30/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1970	2	2	2	0.00

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30/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1953	2	2	2	0.00
30/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1987	2	2	2	0.00
30/08/2013	R157 On 06-February-14			Bond Future	6.87	115.1407	115.3632	115.1407	100.00
30/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	215	0	0	0	0.00
30/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	217	0	0	0	0.00
30/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	220	0	0	0	0.00
30/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	2165	2	2	2	0.00
30/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	2178	2	2	2	0.00
30/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	2152	2	2	2	0.00
30/08/2013	R157 On 08-May-14			Bond Future	7.17	109.8618	110.0853	109.8618	0.00
30/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	149	0	0	0	0.00
30/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	148	0	0	0	0.00
30/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	146	0	0	0	0.00
30/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2816	3	3	3	0.00
30/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2828	3	3	3	0.00
30/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2804	3	3	3	0.00
30/08/2013	R157 On 07-August-14			Bond Future	7.60	111.3273	111.5558	111.3273	0.00
30/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	556	0	1	0	0.00
30/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	560	0	1	0	0.00
30/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	564	0	1	0	0.00
30/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	1492	2	1	2	0.00
30/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	1485	2	1	2	0.00
30/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1478	2	1	2	0.00
30/08/2013	R186 On 07-November-13			Bond Future	8.53	118.5748	119.4671	118.5748	58,181.00
30/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	1858	2	2	2	0.00
30/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	3145	3	3	3	0.00
30/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	4283	4	4	4	0.00
30/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	82	0	0	0	1,000.00
30/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	5607	5	6	5	0.00
30/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	2207	2	2	2	0.00
30/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	38	0	0	0	5,290.00
30/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	1919	2	2	2	0.00
30/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	1470	1	1	1	1,000.00
30/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	1888	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
30/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	6189	7	6	7	0.00
30/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	2418	3	2	3	1,030.00
30/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	5308	6	5	6	0.00
30/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	3417	4	3	4	4,000.00
30/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	4674	5	5	5	250.00
30/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	17014	18	17	18	0.00
30/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	19616	20	20	20	0.00
30/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	5249	6	5	6	0.00
30/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	5189	6	5	6	0.00
30/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1662	2	2	2	1,200.00
30/08/2013	R186 On 06-February-14			Bond Future	8.64	114.8343	115.7389	114.8343	101.00
30/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	2018	2	2	2	0.00
30/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	1995	2	2	2	0.00
30/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	2042	2	2	2	0.00
30/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	9825	10	10	10	0.00
30/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	9893	11	10	11	0.00
30/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	9963	11	10	11	0.00
30/08/2013	R186 On 08-May-14			Bond Future	8.75	116.3594	117.2740	116.3594	0.00
30/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1440	1	1	1	0.00
30/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1425	1	1	1	0.00
30/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1456	1	1	1	0.00
30/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	16210	17	16	17	0.00
30/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	16292	17	16	17	0.00
30/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	16375	17	16	17	0.00
30/08/2013	R186 On 07-August-14			Bond Future	8.87	112.6217	113.5505	112.6217	0.00
30/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	4728	4	5	4	0.00
30/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	4792	4	5	4	0.00
30/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	4760	4	5	4	0.00
30/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	9483	10	9	10	0.00
30/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	9537	10	10	10	0.00
30/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	9430	10	9	10	0.00
30/08/2013	R197 On 07-November-13			Bond Future	274.22	273.5512	274.2236	273.5512	2,100.00
30/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R197 On 07-November-13	280.00	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
30/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	5776	6	6	6	0.00
30/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	5786	6	6	6	0.00
30/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	5766	6	6	6	0.00
30/08/2013	R201 On 07-November-13			Bond Future	5.52	106.7813	106.8588	106.7813	0.00
30/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	72	0	0	0	0.00
30/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	74	0	0	0	0.00
30/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	76	0	0	0	0.00
30/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	857	1	1	1	0.00
30/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	848	1	1	1	0.00
30/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	866	1	1	1	0.00
30/08/2013	R201 On 06-February-14			Bond Future	5.59	103.7684	103.8474	103.7684	0.00
30/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	278	0	0	0	0.00
30/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	285	0	0	0	0.00
30/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	281	0	0	0	0.00
30/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	569	1	1	1	0.00
30/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	564	1	1	1	0.00
30/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	574	1	1	1	0.00
30/08/2013	R201 On 08-May-14			Bond Future	5.70	105.1465	105.2248	105.1465	0.00
30/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	176	0	0	0	0.00
30/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	178	0	0	0	0.00
30/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	174	0	0	0	0.00
30/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	742	1	1	1	0.00
30/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	746	1	1	1	0.00
30/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	751	1	1	1	0.00
30/08/2013	R201 On 07-August-14			Bond Future	5.87	102.1409	102.2220	102.1409	0.00
30/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	219	0	0	0	0.00
30/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	222	0	0	0	0.00
30/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	220	0	0	0	0.00
30/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	427	0	0	0	0.00
30/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	425	0	0	0	0.00
30/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	423	0	0	0	0.00
30/08/2013	R202 On 07-November-13			Bond Future	199.82	199.8194	199.8229	199.8194	43,251.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	9177	9	9	9	0.00
30/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	9187	9	9	9	0.00
30/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	9167	9	9	9	0.00
30/08/2013	R203 On 07-November-13			Bond Future	7.44	103.5261	103.9554	103.5261	19,568.00
30/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	38	0	0	0	0.00
30/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	40	0	0	0	0.00
30/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	39	0	0	0	0.00
30/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	101726	101	102	101	0.00
30/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	15	0	0	0	15.00
30/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	5007	5	5	5	0.00
30/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	4973	5	5	5	0.00
30/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
30/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	5042	5	5	5	0.00
30/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	6017	6	6	6	0.00
30/08/2013	R203 On 06-February-14			Bond Future	7.63	104.8783	105.3137	104.8783	0.00
30/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	206	0	0	0	0.00
30/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	214	0	0	0	0.00
30/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	148	0	0	0	16.00
30/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	210	0	0	0	0.00
30/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	4983	5	5	5	0.00
30/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	5555	6	6	6	0.00
30/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	4954	5	5	5	0.00
30/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	4924	5	5	5	0.00
30/08/2013	R203 On 08-May-14			Bond Future	7.82	102.1107	102.5501	102.1107	0.00
30/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	211	0	0	0	0.00
30/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	217	0	0	0	0.00
30/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	214	0	0	0	0.00
30/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	1328	1	1	1	16.00
30/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	6501	7	7	7	0.00
30/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	2559	3	3	3	0.00
30/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	6444	7	6	7	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
30/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	6473	7	6	7	0.00
30/08/2013	R203 On 07-August-14			Bond Future	8.04	103.4730	103.9200	103.4730	0.00
30/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1243	1	1	1	0.00
30/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1233	1	1	1	0.00
30/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1223	1	1	1	0.00
30/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	3252	4	3	4	0.00
30/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	3234	4	3	4	0.00
30/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	3270	4	3	4	0.00
30/08/2013	R204 On 07-November-13			Bond Future	7.65	104.0997	104.6101	104.0997	29,092.00
30/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	83	0	0	0	0.00
30/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	467	0	0	0	0.00
30/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	85	0	0	0	0.00
30/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	88	0	0	0	0.00
30/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	5938	6	6	6	0.00
30/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	3225	4	3	4	1,270.00
30/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	5895	6	6	6	0.00
30/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	5981	6	6	6	0.00
30/08/2013	R204 On 06-February-14			Bond Future	7.79	101.4295	101.9471	101.4295	0.00
30/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	368	0	0	0	0.00
30/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	379	0	0	0	0.00
30/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	373	0	0	0	0.00
30/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	6183	7	6	7	0.00
30/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	6146	7	6	7	0.00
30/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	6109	7	6	7	0.00
30/08/2013	R204 On 08-May-14			Bond Future	7.96	102.7766	103.2993	102.7766	0.00
30/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	422	0	0	0	0.00
30/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	417	0	0	0	0.00
30/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	427	0	0	0	0.00
30/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	8031	8	8	8	0.00
30/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	7958	8	8	8	0.00
30/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	7995	8	8	8	0.00
30/08/2013	R204 On 07-August-14			Bond Future	8.13	100.1172	100.6487	100.1172	0.00
30/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	1920	2	2	2	0.00
30/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	1893	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
30/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	1907	2	2	2	0.00
30/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	4418	5	4	5	0.00
30/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	4371	5	4	5	0.00
30/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	4395	5	4	5	0.00
30/08/2013	R206 On 07-November-13			Bond Future	5.88	102.6554	102.6909	102.6554	0.00
30/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	7	0	0	0	0.00
30/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	7	0	0	0	0.00
30/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	7	0	0	0	0.00
30/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	292	0	0	0	0.00
30/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	290	0	0	0	0.00
30/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	288	0	0	0	0.00
30/08/2013	R207 On 07-November-13			Bond Future	7.94	98.4928	99.0360	98.4928	27,295.00
30/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	160	0	0	0	0.00
30/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	156	0	0	0	0.00
30/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	152	0	0	0	0.00
30/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	6215	7	6	7	0.00
30/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	6168	7	6	7	0.00
30/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	6262	7	6	7	0.00
30/08/2013	R207 On 06-February-14			Bond Future	8.08	96.1402	96.6910	96.1402	0.00
30/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	467	0	0	0	0.00
30/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	474	0	0	0	0.00
30/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	460	0	0	0	0.00
30/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	7208	8	7	8	0.00
30/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	7251	8	7	8	0.00
30/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	7166	8	7	8	0.00
30/08/2013	R207 On 08-May-14			Bond Future	8.23	97.4171	97.9735	97.4171	0.00
30/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	482	0	0	0	0.00
30/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	488	0	0	0	0.00
30/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	477	0	0	0	0.00
30/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	9818	10	10	10	0.00
30/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	9861	10	10	10	0.00
30/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	9775	10	10	10	0.00
30/08/2013	R207 On 07-August-14			Bond Future	8.39	95.0768	95.6423	95.0768	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
30/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	2290	2	2	2	0.00
30/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	2322	2	2	2	0.00
30/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	2306	2	2	2	0.00
30/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	5242	6	5	6	0.00
30/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	5269	6	5	6	0.00
30/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	5215	6	5	6	0.00
30/08/2013	R208 On 07-November-13			Bond Future	8.03	93.2074	93.7821	93.2074	14,367.00
30/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	176	0	0	0	0.00
30/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	804	1	1	1	0.00
30/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	172	0	0	0	0.00
30/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	181	0	0	0	0.00
30/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	3615	4	4	4	1,520.00
30/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	6948	7	7	7	0.00
30/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	6842	7	7	7	0.00
30/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	6895	7	7	7	0.00
30/08/2013	R208 On 06-February-14			Bond Future	8.15	94.4248	95.0075	94.4248	0.00
30/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	528	0	1	0	0.00
30/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	536	0	1	0	0.00
30/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	544	0	1	0	0.00
30/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	7954	8	8	8	0.00
30/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	8002	8	8	8	0.00
30/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	8051	9	8	9	0.00
30/08/2013	R208 On 08-May-14			Bond Future	8.28	92.2826	92.8715	92.2826	0.00
30/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	511	0	1	0	0.00
30/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	523	0	1	0	0.00
30/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	517	0	1	0	0.00
30/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	10961	11	11	11	0.00
30/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	10862	11	11	11	0.00
30/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	10911	11	11	11	0.00
30/08/2013	R208 On 07-August-14			Bond Future	8.42	93.5137	94.1121	93.5137	0.00
30/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	2523	2	3	2	0.00
30/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	2505	2	3	2	0.00
30/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	2542	2	3	2	0.00
30/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	5511	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
30/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	5480	6	5	6	0.00
30/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	5542	6	6	6	0.00
30/08/2013	R209 On 07-November-13			Bond Future	9.23	71.6620	72.7003	71.6620	19,302.00
30/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	1308	1	1	1	0.00
30/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	1630	1	2	1	0.00
30/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	3587	3	4	3	0.00
30/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	1655	1	2	1	0.00
30/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	3026	2	3	2	0.00
30/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	1680	1	2	1	0.00
30/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	3988	3	4	3	0.00
30/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	4850	4	5	4	0.00
30/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	4973	6	5	6	0.00
30/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2390	3	2	3	5,000.00
30/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	5758	6	6	6	4,700.00
30/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	4867	6	5	6	0.00
30/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	2904	3	3	3	1,000.00
30/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1577	2	2	2	1,520.00
30/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	4920	6	5	6	0.00
30/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	2088	2	2	2	980.00
30/08/2013	R209 On 06-February-14			Bond Future	9.33	72.5981	73.6502	72.5981	300.00
30/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	2138	2	2	2	0.00
30/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	2184	2	2	2	0.00
30/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	2161	2	2	2	0.00
30/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	8174	9	8	9	0.00
30/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	8115	9	8	9	0.00
30/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	8057	9	8	9	0.00
30/08/2013	R209 On 08-May-14			Bond Future	9.43	70.4176	71.4825	70.4176	0.00
30/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1577	1	2	1	0.00
30/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1562	1	2	1	0.00
30/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1547	1	2	1	0.00
30/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	14201	15	14	15	0.00
30/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	14276	15	14	15	0.00
30/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	14126	15	14	15	0.00
30/08/2013	R209 On 07-August-14			Bond Future	9.53	71.3570	72.4373	71.3570	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
30/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	4765	4	5	4	0.00
30/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	4794	4	5	4	0.00
30/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	4736	4	5	4	0.00
30/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	8177	9	8	9	0.00
30/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	8268	9	8	9	0.00
30/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	8222	9	8	9	0.00
30/08/2013	R210 On 07-November-13			Bond Future	151.70	151.1462	151.7002	151.1462	1,237.00
30/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	8290	9	8	9	0.00
30/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	8300	9	8	9	0.00
30/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	8310	9	8	9	0.00
30/08/2013	R211 On 07-November-13			Bond Future	128.37	128.3787	128.3732	128.3787	522.00
30/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	1627	2	2	2	0.00
30/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	1637	2	2	2	0.00
30/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	1617	2	2	2	0.00
30/08/2013	R212 On 07-November-13			Bond Future	128.09	128.0905	128.0904	128.0905	21,791.00
30/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	4910	5	5	5	0.00
30/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	4920	5	5	5	0.00
30/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	4900	5	5	5	0.00
30/08/2013	R213 On 07-November-13			Bond Future	9.08	82.5805	83.4252	82.5805	19,481.00
30/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	1476	1	1	1	0.00
30/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	1452	1	1	1	0.00
30/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	1429	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
30/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	5152	6	5	6	0.00
30/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	5096	6	5	6	0.00
30/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	5208	6	5	6	0.00
30/08/2013	R213 On 06-February-14			Bond Future	9.19	83.6591	84.5153	83.6591	0.00
30/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	1969	2	2	2	0.00
30/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	1991	2	2	2	0.00
30/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	2013	2	2	2	0.00
30/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	8894	9	9	9	0.00
30/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	8833	9	9	9	0.00
30/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	8955	10	9	10	0.00
30/08/2013	R213 On 08-May-14			Bond Future	9.29	81.2323	82.0985	81.2323	0.00
30/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1479	1	1	1	0.00
30/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1509	1	2	1	0.00
30/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1494	1	1	1	0.00
30/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	14698	15	15	15	0.00
30/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	14773	15	15	15	0.00
30/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	14623	15	15	15	0.00
30/08/2013	R213 On 07-August-14			Bond Future	9.40	82.3161	83.1952	82.3161	0.00
30/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	4643	4	5	4	0.00
30/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	4700	4	5	4	0.00
30/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	4671	4	5	4	0.00
30/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	8643	9	9	9	0.00
30/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	8690	9	9	9	0.00
30/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	8737	9	9	9	0.00
30/08/2013	R214 On 07-November-13			Bond Future	9.35	72.1189	73.3345	72.1189	2,427.00
30/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	165	0	0	0	0.00
30/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	160	0	0	0	0.00
30/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	156	0	0	0	0.00
30/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	13519	15	14	15	0.00
30/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	13424	15	13	15	0.00
30/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	13614	15	14	15	0.00
30/08/2013	R214 On 06-February-14			Bond Future	9.45	73.0609	74.2927	73.0609	0.00
30/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	3239	3	3	3	0.00
30/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	3210	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	3181	3	3	3	0.00
30/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	6646	7	7	7	0.00
30/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	6696	7	7	7	0.00
30/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	6596	7	7	7	0.00
30/08/2013	R248 On 07-November-13			Bond Future	9.38	93.6991	95.3097	93.6991	10,260.00
30/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	16953	19	17	19	0.00
30/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	17082	19	17	19	0.00
30/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	17211	19	17	19	0.00
30/08/2013	R248 On 06-February-14			Bond Future	9.48	94.9230	96.5551	94.9230	0.00
30/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
30/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	3842	5	4	5	0.00
30/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	3740	5	4	5	0.00
30/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	3639	5	4	5	0.00