



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 13/11/2013 To: 13/11/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	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
13/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	2025 On 06-February-14			Bond Future	110.37	110.5911	110.3689	110.5911	0.00
13/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
13/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
13/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
13/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	631	0	1	0	0.00
13/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	621	0	1	0	0.00
13/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	641	0	1	0	0.00
13/11/2013	2037 On 06-February-14			Bond Future	9.20	92.6474	93.6404	92.6474	1,652.00
13/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	1714	1	2	1	0.00
13/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	1627	1	2	1	0.00
13/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	1539	1	2	1	0.00
13/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
13/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
13/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
13/11/2013	2037 On 08-May-14			Bond Future	9.30	93.8671	94.8741	93.8671	0.00
13/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	803	0	1	0	0.00
13/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	628	0	1	0	0.00
13/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	716	0	1	0	0.00
13/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
13/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
13/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
13/11/2013	2037 On 07-August-14			Bond Future	9.40	90.9206	91.9392	90.9206	0.00
13/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
13/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
13/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
13/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	3178	4	3	4	0.00
13/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	3087	4	3	4	0.00
13/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	2995	4	3	4	0.00
13/11/2013	2038 On 06-February-14			Bond Future	106.44	106.4392	106.4439	106.4392	24.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
13/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
13/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
13/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	556	1	1	1	0.00
13/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	566	1	1	1	0.00
13/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	546	1	1	1	0.00
13/11/2013	2050 On 06-February-14			Bond Future	111.46	111.4497	111.4550	111.4497	472.00
13/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1455	1	1	1	0.00
13/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1445	1	1	1	0.00
13/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1465	1	1	1	0.00
13/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
13/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
13/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
13/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	AL37 On 06-February-14			Index Future	412.97	411.5320	412.9690	411.5320	0.00
13/11/2013	AL37 On 08-May-14			Index Future	418.41	416.9520	418.4090	416.9520	0.00
13/11/2013	AL7T On 06-February-14			Index Future	486.21	483.1940	486.2100	483.1940	1.00
13/11/2013	AL7T On 08-May-14			Index Future	492.62	489.5570	492.6160	489.5570	0.00
13/11/2013	ALBI On 06-February-14			Index Future	437.83	435.0010	437.8330	435.0010	785.00
13/11/2013	ALBI On 08-May-14			Index Future	443.60	440.7300	443.6010	440.7300	85.00
13/11/2013	ALBI On 07-August-14			Index Future	449.78	446.8810	449.7830	446.8810	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
13/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	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
13/11/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2013	EL28 On 06-February-14			Bond Future	113.05	113.0425	113.0480	113.0425	0.00
13/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2058	2	2	2	0.00
13/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2038	2	2	2	0.00
13/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2048	2	2	2	0.00
13/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
13/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
13/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
13/11/2013	ES33 On 06-February-14			Bond Future	9.74	82.7687	83.6250	82.7687	6,292.00
13/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
13/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
13/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
13/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1436	2	1	2	0.00
13/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1360	2	1	2	0.00
13/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1511	2	2	2	0.00
13/11/2013	ES33 On 08-May-14			Bond Future	9.86	80.0765	80.9447	80.0765	0.00
13/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
13/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
13/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
13/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2306	3	2	3	0.00
13/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2231	3	2	3	0.00
13/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2382	3	2	3	0.00
13/11/2013	GOVI On 06-February-14			GOVI	437.35	434.6210	437.3490	434.6210	368.00
13/11/2013	GOVI On 06-February-14	439.99	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
13/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
13/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
13/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	26410	5	3	5	0.00
13/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	26610	5	3	5	0.00
13/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	26510	5	3	5	0.00
13/11/2013	GOVI On 08-May-14			GOVI	443.11	440.3440	443.1110	440.3440	0.00
13/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	11010	0	1	0	0.00
13/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	11110	0	1	0	0.00
13/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	11210	0	1	0	0.00
13/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	2	0	2	0.00
13/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	2	0	2	0.00
13/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	2	0	2	0.00
13/11/2013	GOVI On 07-August-14			GOVI	449.29	446.4890	449.2860	446.4890	0.00
13/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
13/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
13/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
13/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	107040	14	11	14	0.00
13/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	107240	14	11	14	0.00
13/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	107140	14	11	14	0.00
13/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/11/2013	IGOV On 06-February-14			Index Future	200.25	200.1480	200.2500	200.1480	1,328.00
13/11/2013	IGOV On 08-May-14			Index Future	202.91	202.8080	202.9120	202.8080	7.00
13/11/2013	ILBI On 06-February-14			Index Future	541.96	551.3070	541.9550	551.3070	186.00
13/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/11/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
13/11/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/11/2013	JBAF On	20-November-13			Jibar Tradeable Future	5.19	94.8100	94.8100	94.8100	100.00
13/11/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.22	94.7800	94.7800	94.7800	1,500.00
13/11/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.23	94.7500	94.7700	94.7500	1,000.00
13/11/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.30	94.6700	94.7000	94.6700	0.00
13/11/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.35	94.6200	94.6500	94.6200	400.00
13/11/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.48	94.4800	94.5200	94.4800	0.00
13/11/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.75	94.1500	94.2500	94.1500	4,000.00
13/11/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.20	93.6700	93.8000	93.6700	1,000.00
13/11/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.49	93.3500	93.5100	93.3500	0.00
13/11/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.81	93.0100	93.1900	93.0100	150.00
13/11/2013	JBAF On	17-June-15			Jibar Tradeable Future	7.10	92.7000	92.9000	92.7000	2,200.00
13/11/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.39	92.4100	92.6100	92.4100	0.00
13/11/2013	R023 On	06-February-14			Bond Future	8.03	100.9982	101.7339	100.9982	11,259.00
13/11/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R023 On	06-February-14	7.85	Put	Bond Future	1132	2	1	2	0.00
13/11/2013	R023 On	06-February-14	7.84	Put	Bond Future	1195	2	1	2	0.00
13/11/2013	R023 On	06-February-14	7.86	Put	Bond Future	1068	2	1	2	0.00
13/11/2013	R023 On	08-May-14			Bond Future	8.13	98.4115	99.1577	98.4115	0.00
13/11/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R023 On	08-May-14	7.61	Put	Bond Future	3270	4	3	4	0.00
13/11/2013	R023 On	08-May-14	7.60	Put	Bond Future	3333	4	3	4	0.00
13/11/2013	R023 On	08-May-14	7.59	Put	Bond Future	3397	4	3	4	0.00
13/11/2013	R157 On	06-February-14			Bond Future	6.28	116.0956	116.2909	116.0956	32,109.00
13/11/2013	R157 On	06-February-14	5.64	Call	Bond Future	131	0	0	0	0.00
13/11/2013	R157 On	06-February-14	5.66	Call	Bond Future	137	0	0	0	0.00
13/11/2013	R157 On	06-February-14	5.65	Call	Bond Future	134	0	0	0	0.00
13/11/2013	R157 On	06-February-14	5.65	Put	Bond Future	1154	1	1	1	0.00

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13/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1167	1	1	1	0.00
13/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1141	1	1	1	0.00
13/11/2013	R157 On 08-May-14			Bond Future	6.48	110.8165	111.0152	110.8165	0.00
13/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	113	0	0	0	0.00
13/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	111	0	0	0	0.00
13/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	109	0	0	0	0.00
13/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1850	2	2	2	0.00
13/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1838	2	2	2	0.00
13/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1862	2	2	2	0.00
13/11/2013	R157 On 07-August-14			Bond Future	6.67	112.3652	112.5640	112.3652	0.00
13/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	735	1	1	1	0.00
13/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	741	1	1	1	0.00
13/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	747	1	1	1	0.00
13/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	663	1	1	1	0.00
13/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	658	1	1	1	0.00
13/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	653	1	1	1	0.00
13/11/2013	R157 On 06-November-14			Bond Future	7.03	107.1047	107.3056	107.1047	0.00
13/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	371	0	0	0	0.00
13/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	368	0	0	0	0.00
13/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	374	0	0	0	0.00
13/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	1067	1	1	1	0.00
13/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	1078	1	1	1	0.00
13/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	1073	1	1	1	0.00
13/11/2013	R186 On 06-February-14			Bond Future	8.29	117.6861	118.7486	117.6861	55,933.00
13/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1196	1	1	1	0.00
13/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	5368	5	5	5	0.00
13/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1173	1	1	1	0.00
13/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1220	1	1	1	0.00
13/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	6062	7	6	7	0.00
13/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	5993	7	6	7	0.00
13/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1447	2	1	2	250.00
13/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	6131	7	6	7	0.00
13/11/2013	R186 On 08-May-14			Bond Future	8.39	119.2358	120.3131	119.2358	640.00
13/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	848	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
13/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	861	1	1	1	0.00
13/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	4848	4	5	4	0.00
13/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	834	1	1	1	0.00
13/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1524	1	2	1	1,933.00
13/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	3932	4	4	4	1,933.00
13/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	12576	13	13	13	0.00
13/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	12660	14	13	14	0.00
13/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	12745	14	13	14	0.00
13/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	9510	10	10	10	0.00
13/11/2013	R186 On 07-August-14			Bond Future	8.49	115.6099	116.6994	115.6099	0.00
13/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	4476	4	4	4	0.00
13/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	4552	4	5	4	0.00
13/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	4514	4	5	4	0.00
13/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	7203	6	7	6	0.00
13/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	6042	7	6	7	0.00
13/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	6135	7	6	7	0.00
13/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	6088	7	6	7	0.00
13/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3661	4	4	4	840.00
13/11/2013	R186 On 06-November-14			Bond Future	8.59	117.2024	118.3061	117.2024	0.00
13/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	8598	8	9	8	0.00
13/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	4345	4	4	4	0.00
13/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	4413	4	4	4	0.00
13/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	4379	4	4	4	0.00
13/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	8032	9	8	9	0.00
13/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	8083	9	8	9	0.00
13/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	7980	9	8	9	0.00
13/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	3980	4	4	4	2,010.00
13/11/2013	R197 On 06-February-14			Bond Future	277.10	277.7854	277.1025	277.7854	2,049.00
13/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	2898	2	3	2	0.00
13/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	2908	2	3	2	0.00
13/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	2888	2	3	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
13/11/2013	R201 On 06-February-14			Bond Future	4.56	104.6168	104.7220	104.6168	0.00
13/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	631	1	1	1	0.00
13/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	638	1	1	1	0.00
13/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	645	1	1	1	0.00
13/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	51	0	0	0	0.00
13/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	50	0	0	0	0.00
13/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	52	0	0	0	0.00
13/11/2013	R201 On 08-May-14			Bond Future	4.25	105.9943	106.1017	105.9943	0.00
13/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	448	0	0	0	0.00
13/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	452	0	0	0	0.00
13/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	444	0	0	0	0.00
13/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	141	0	0	0	0.00
13/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	139	0	0	0	0.00
13/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	143	0	0	0	0.00
13/11/2013	R201 On 07-August-14			Bond Future	3.25	103.0654	103.1717	103.0654	0.00
13/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	765	1	1	1	0.00
13/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	771	1	1	1	0.00
13/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	768	1	1	1	0.00
13/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	23	0	0	0	0.00
13/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	23	0	0	0	0.00
13/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	23	0	0	0	0.00
13/11/2013	R202 On 06-February-14			Bond Future	209.34	208.0729	209.3355	208.0729	43,449.00
13/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	346	0	0	0	0.00
13/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	326	0	0	0	0.00
13/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	336	0	0	0	0.00
13/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	1	0	1	0.00
13/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	1	0	1	0.00
13/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	1	0	1	0.00
13/11/2013	R203 On 06-February-14			Bond Future	7.06	106.8136	107.0860	106.8136	8,517.00
13/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	67	0	0	0	16.00
13/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	125	0	0	0	0.00
13/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	639	1	1	1	13.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	118	0	0	0	0.00
13/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	121	0	0	0	0.00
13/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3702	4	4	4	0.00
13/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	3123	3	3	3	0.00
13/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	3063	3	3	3	0.00
13/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1359	1	1	1	0.00
13/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	3093	3	3	3	0.00
13/11/2013	R203 On 08-May-14			Bond Future	7.21	104.0597	104.3366	104.0597	0.00
13/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	157	0	0	0	0.00
13/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	880	1	1	1	13.00
13/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	151	0	0	0	0.00
13/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	154	0	0	0	0.00
13/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	1674	1	2	1	16.00
13/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4655	5	5	5	0.00
13/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	1119	1	1	1	0.00
13/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4627	5	5	5	0.00
13/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4598	5	5	5	0.00
13/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1998	2	2	2	0.00
13/11/2013	R203 On 07-August-14			Bond Future	7.35	105.5135	105.7916	105.5135	0.00
13/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1526	1	2	1	0.00
13/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1512	1	2	1	0.00
13/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1498	1	1	1	0.00
13/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	961	1	1	1	30.00
13/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1660	2	2	2	0.00
13/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1646	2	2	2	0.00
13/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1674	2	2	2	0.00
13/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2392	3	2	3	0.00
13/11/2013	R203 On 06-November-14			Bond Future	7.53	102.8063	103.0876	102.8063	0.00
13/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	963	1	1	1	0.00
13/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	982	1	1	1	0.00
13/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	972	1	1	1	0.00
13/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2747	3	3	3	0.00
13/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2713	3	3	3	0.00
13/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2730	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
13/11/2013	R204 On 06-February-14			Bond Future	7.31	103.5162	103.9008	103.5162	28,279.00
13/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	233	0	0	0	0.00
13/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	238	0	0	0	0.00
13/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	244	0	0	0	0.00
13/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	4057	4	4	4	0.00
13/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	4020	4	4	4	0.00
13/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	4095	4	4	4	0.00
13/11/2013	R204 On 08-May-14			Bond Future	7.44	104.8792	105.2697	104.8792	0.00
13/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	264	0	0	0	0.00
13/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	260	0	0	0	0.00
13/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	269	0	0	0	0.00
13/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5867	6	6	6	0.00
13/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5904	6	6	6	0.00
13/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5830	6	6	6	0.00
13/11/2013	R204 On 07-August-14			Bond Future	7.57	102.3126	102.7060	102.3126	0.00
13/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2091	2	2	2	0.00
13/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	2723	2	3	2	0.00
13/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2109	2	2	2	0.00
13/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2073	2	2	2	0.00
13/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1939	2	2	2	530.00
13/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2541	3	3	3	0.00
13/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2502	3	3	3	0.00
13/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2522	3	3	3	0.00
13/11/2013	R204 On 06-November-14			Bond Future	7.71	103.7218	104.1201	103.7218	0.00
13/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1540	1	2	1	0.00
13/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1553	1	2	1	0.00
13/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	3155	3	3	3	0.00
13/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1527	1	2	1	0.00
13/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	4052	4	4	4	0.00
13/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	2182	2	2	2	1,270.00
13/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	4029	4	4	4	0.00
13/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	4075	4	4	4	0.00
13/11/2013	R207 On 06-February-14			Bond Future	7.58	98.5165	98.9733	98.5165	18,702.00
13/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	273	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
13/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	266	0	0	0	0.00
13/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	279	0	0	0	0.00
13/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4732	5	5	5	0.00
13/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4775	5	5	5	0.00
13/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4689	5	5	5	0.00
13/11/2013	R207 On 08-May-14			Bond Future	7.71	99.8136	100.2772	99.8136	0.00
13/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	289	0	0	0	0.00
13/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	294	0	0	0	0.00
13/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	284	0	0	0	0.00
13/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	7321	8	7	8	0.00
13/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	7365	8	7	8	0.00
13/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	7277	8	7	8	0.00
13/11/2013	R207 On 07-August-14			Bond Future	7.83	97.5673	98.0350	97.5673	0.00
13/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2423	2	2	2	0.00
13/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2464	2	2	2	0.00
13/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2444	2	2	2	0.00
13/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2987	3	3	3	0.00
13/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	3009	3	3	3	0.00
13/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2964	3	3	3	0.00
13/11/2013	R207 On 06-November-14			Bond Future	7.95	98.9112	99.3848	98.9112	0.00
13/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	2079	2	2	2	0.00
13/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	2046	2	2	2	0.00
13/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	2062	2	2	2	0.00
13/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4609	5	5	5	0.00
13/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4583	5	5	5	0.00
13/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4557	5	5	5	0.00
13/11/2013	R208 On 06-February-14			Bond Future	7.75	96.5096	97.0711	96.5096	10,350.00
13/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	241	0	0	0	0.00
13/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	253	0	0	0	0.00
13/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	247	0	0	0	0.00
13/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	5649	6	6	6	0.00
13/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	5600	6	6	6	0.00
13/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	5699	6	6	6	0.00
13/11/2013	R208 On 08-May-14			Bond Future	7.86	94.3843	94.9540	94.3843	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
13/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	267	0	0	0	0.00
13/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	277	0	0	0	0.00
13/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	272	0	0	0	0.00
13/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	8635	9	9	9	0.00
13/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	8532	9	9	9	0.00
13/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	8583	9	9	9	0.00
13/11/2013	R208 On 07-August-14			Bond Future	7.97	95.7029	96.2782	95.7029	0.00
13/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2551	2	3	2	0.00
13/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	3773	3	4	3	0.00
13/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2528	2	3	2	0.00
13/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2574	2	3	2	0.00
13/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	2261	2	2	2	630.00
13/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	3373	4	3	4	0.00
13/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	3346	4	3	4	0.00
13/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3399	4	3	4	0.00
13/11/2013	R208 On 06-November-14			Bond Future	8.09	93.6247	94.2074	93.6247	0.00
13/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	2037	2	2	2	0.00
13/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	2072	2	2	2	0.00
13/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	2055	2	2	2	0.00
13/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4436	4	4	4	0.00
13/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	5109	5	5	5	0.00
13/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2507	3	3	3	1,520.00
13/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	5140	5	5	5	0.00
13/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	5078	5	5	5	0.00
13/11/2013	R209 On 06-February-14			Bond Future	9.06	74.7434	75.6022	74.7434	23,202.00
13/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1272	1	1	1	0.00
13/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1317	1	1	1	0.00
13/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1294	1	1	1	0.00
13/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	5356	6	5	6	0.00
13/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	5239	6	5	6	0.00
13/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	5297	6	5	6	0.00
13/11/2013	R209 On 08-May-14			Bond Future	9.16	72.5831	73.4537	72.5831	0.00
13/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	923	1	1	1	0.00
13/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	910	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
13/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	896	1	1	1	0.00
13/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	11577	12	12	12	0.00
13/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	11500	12	11	12	0.00
13/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	11655	12	12	12	0.00
13/11/2013	R209 On 07-August-14			Bond Future	9.24	73.5972	74.4782	73.5972	0.00
13/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4291	4	4	4	0.00
13/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4324	4	4	4	0.00
13/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4259	4	4	4	0.00
13/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5666	6	6	6	0.00
13/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5750	6	6	6	0.00
13/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5708	6	6	6	0.00
13/11/2013	R209 On 06-November-14			Bond Future	9.33	71.4661	72.3588	71.4661	0.00
13/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4547	4	5	4	0.00
13/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4578	4	5	4	0.00
13/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4609	4	5	4	0.00
13/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	7067	7	7	7	0.00
13/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	6979	7	7	7	0.00
13/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	7023	7	7	7	0.00
13/11/2013	R210 On 06-February-14			Bond Future	159.81	159.9946	159.8061	159.9946	1,319.00
13/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	1684	1	2	1	0.00
13/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	1694	2	2	2	0.00
13/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	1704	2	2	2	0.00
13/11/2013	R211 On 06-February-14			Bond Future	129.01	129.0248	129.0082	129.0248	522.00
13/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	8	0	0	0	0.00
13/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	18	0	0	0	0.00
13/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
13/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	2	0	0	0	0.00
13/11/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2013	R212 On 06-February-14			Bond Future	131.17	131.1709	131.1680	131.1709	21,791.00
13/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1822	2	2	2	0.00
13/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1842	2	2	2	0.00
13/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1832	2	2	2	0.00
13/11/2013	R213 On 06-February-14			Bond Future	8.91	85.5656	86.5623	85.5656	19,947.00
13/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	1105	1	1	1	0.00
13/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	1085	1	1	1	0.00
13/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	1065	1	1	1	0.00
13/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	5940	7	6	7	0.00
13/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	5878	7	6	7	0.00
13/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	6003	7	6	7	0.00
13/11/2013	R213 On 08-May-14			Bond Future	9.01	83.1546	84.1651	83.1546	0.00
13/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	876	1	1	1	0.00
13/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	864	1	1	1	0.00
13/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	889	1	1	1	0.00
13/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	12013	13	12	13	0.00
13/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	12091	13	12	13	0.00
13/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	11936	13	12	13	0.00
13/11/2013	R213 On 07-August-14			Bond Future	9.10	84.3162	85.3389	84.3162	0.00
13/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	4202	4	4	4	0.00
13/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4267	4	4	4	0.00
13/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	4235	4	4	4	0.00
13/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	6109	7	6	7	0.00
13/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	6066	7	6	7	0.00
13/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	6153	7	6	7	0.00
13/11/2013	R213 On 06-November-14			Bond Future	9.20	81.9395	82.9757	81.9395	0.00
13/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	4625	4	5	4	0.00
13/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	4687	4	5	4	0.00
13/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	4656	4	5	4	0.00
13/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	7246	8	7	8	0.00
13/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	7290	8	7	8	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
13/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	7201	8	7	8	0.00
13/11/2013	R214 On 06-February-14			Bond Future	9.22	75.1917	76.0342	75.1917	2,927.00
13/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2288	2	2	2	0.00
13/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2256	2	2	2	0.00
13/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2224	2	2	2	0.00
13/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	3951	5	4	5	0.00
13/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	3999	5	4	5	0.00
13/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	3904	4	4	4	0.00
13/11/2013	R214 On 08-May-14			Bond Future	9.31	72.8969	73.7510	72.8969	0.00
13/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3258	3	3	3	0.00
13/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3290	3	3	3	0.00
13/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3227	3	3	3	0.00
13/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5597	6	6	6	0.00
13/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5644	6	6	6	0.00
13/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5692	6	6	6	0.00
13/11/2013	R248 On 06-February-14			Bond Future	9.28	97.5759	98.5068	97.5759	10,220.00
13/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	1890	3	2	3	0.00
13/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	1789	3	2	3	0.00
13/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	1688	3	2	3	0.00
13/11/2013	R248 On 08-May-14			Bond Future	9.37	94.4387	95.3826	94.4387	0.00
13/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
13/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	3205	4	3	4	0.00
13/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	3103	4	3	4	0.00
13/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	3307	4	3	4	0.00