



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 21/11/2013 To: 21/11/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	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
21/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	2025 On 06-February-14			Bond Future	110.70	110.7020	110.7022	110.7020	0.00
21/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	298	0	0	0	0.00
21/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	288	0	0	0	0.00
21/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	308	0	0	0	0.00
21/11/2013	2037 On 06-February-14			Bond Future	9.20	94.3118	93.6253	94.3118	1,652.00
21/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	1699	2	2	2	0.00
21/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	1612	2	2	2	0.00
21/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	1524	2	2	2	0.00
21/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 08-May-14			Bond Future	9.30	95.5534	94.8568	95.5534	0.00
21/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	785	1	1	1	0.00
21/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	611	1	1	1	0.00
21/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	698	1	1	1	0.00
21/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 07-August-14			Bond Future	9.40	92.6222	91.9152	92.6222	0.00
21/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	3202	2	3	2	0.00
21/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	3111	2	3	2	0.00
21/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	3019	2	3	2	0.00
21/11/2013	2038 On 06-February-14			Bond Future	106.56	107.0503	106.5555	107.0503	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
21/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	444	0	0	0	0.00
21/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	454	0	0	0	0.00
21/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	434	0	0	0	0.00
21/11/2013	2050 On 06-February-14			Bond Future	111.47	111.4671	111.4693	111.4671	472.00
21/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1469	1	1	1	0.00
21/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1459	1	1	1	0.00
21/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1479	1	1	1	0.00
21/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
21/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
21/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
21/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	AL37 On 06-February-14			Index Future	414.21	416.2390	414.2140	416.2390	0.00
21/11/2013	AL37 On 08-May-14			Index Future	419.66	421.7190	419.6630	421.7190	0.00
21/11/2013	AL7T On 06-February-14			Index Future	487.14	490.5380	487.1350	490.5380	1.00
21/11/2013	AL7T On 08-May-14			Index Future	493.54	496.9960	493.5430	496.9960	0.00
21/11/2013	ALBI On 06-February-14			Index Future	438.43	441.0590	438.4260	441.0590	790.00
21/11/2013	ALBI On 08-May-14			Index Future	444.19	446.8650	444.1930	446.8650	85.00
21/11/2013	ALBI On 07-August-14			Index Future	450.35	453.0660	450.3530	453.0660	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
21/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	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
21/11/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	EL28 On 06-February-14			Bond Future	113.06	113.0612	113.0632	113.0612	0.00
21/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2073	2	2	2	0.00
21/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2053	2	2	2	0.00
21/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2063	2	2	2	0.00
21/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
21/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
21/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
21/11/2013	ES33 On 06-February-14			Bond Future	9.75	84.2254	83.5895	84.2254	6,292.00
21/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
21/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
21/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
21/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1471	1	1	1	0.00
21/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1396	1	1	1	0.00
21/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1547	1	2	1	0.00
21/11/2013	ES33 On 08-May-14			Bond Future	9.87	81.5522	80.9071	81.5522	0.00
21/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
21/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
21/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
21/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2344	2	2	2	0.00
21/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2269	2	2	2	0.00
21/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2419	2	2	2	0.00
21/11/2013	GOVI On 06-February-14			GOVI	437.96	440.5570	437.9580	440.5570	373.00
21/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	1	0	1	0.00

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21/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	1	0	1	0.00
21/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	1	0	1	0.00
21/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	20320	0	2	0	0.00
21/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	20520	0	2	0	0.00
21/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	20420	0	2	0	0.00
21/11/2013	GOVI On 08-May-14			GOVI	443.72	446.3570	443.7190	446.3570	0.00
21/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	17090	4	2	4	0.00
21/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	17190	4	2	4	0.00
21/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	17290	4	2	4	0.00
21/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
21/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
21/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
21/11/2013	GOVI On 07-August-14			GOVI	449.87	452.5510	449.8730	452.5510	0.00
21/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
21/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
21/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
21/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	101170	7	10	7	0.00
21/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	101370	7	10	7	0.00
21/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	101270	7	10	7	0.00
21/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/11/2013	IGOV On 06-February-14			Index Future	200.62	200.8900	200.6200	200.8900	1,328.00
21/11/2013	IGOV On 08-May-14			Index Future	203.28	203.5590	203.2830	203.5590	7.00
21/11/2013	ILBI On 06-February-14			Index Future	544.00	544.3180	543.9960	544.3180	190.00
21/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/11/2013	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
21/11/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/11/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.21	94.8200	94.7900	94.8200	1,500.00
21/11/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.22	94.8100	94.7800	94.8100	1,000.00
21/11/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.27	94.7800	94.7300	94.7800	0.00
21/11/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.29	94.7700	94.7100	94.7700	0.00
21/11/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.39	94.7100	94.6100	94.7100	0.00
21/11/2013	JBAF On	21-May-14			Jibar Tradeable Future	5.46	5.3500	94.5400	5.3500	0.00
21/11/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.60	94.4700	94.4000	94.4700	4,000.00
21/11/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.97	94.1300	94.0300	94.1300	1,000.00
21/11/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.30	93.8200	93.7000	93.8200	0.00
21/11/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.60	93.4900	93.4000	93.4900	150.00
21/11/2013	JBAF On	17-June-15			Jibar Tradeable Future	6.91	93.2000	93.0900	93.2000	3,200.00
21/11/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.21	92.9100	92.7900	92.9100	0.00
21/11/2013	R023 On	06-February-14			Bond Future	7.99	102.7658	101.9547	102.7658	11,259.00
21/11/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R023 On	06-February-14	7.85	Put	Bond Future	911	0	1	0	0.00
21/11/2013	R023 On	06-February-14	7.84	Put	Bond Future	975	0	1	0	0.00
21/11/2013	R023 On	06-February-14	7.86	Put	Bond Future	847	0	1	0	0.00
21/11/2013	R023 On	08-May-14			Bond Future	8.10	100.2023	99.3793	100.2023	0.00
21/11/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R023 On	08-May-14	7.61	Put	Bond Future	3048	2	3	2	0.00
21/11/2013	R023 On	08-May-14	7.60	Put	Bond Future	3112	2	3	2	0.00
21/11/2013	R023 On	08-May-14	7.59	Put	Bond Future	3175	2	3	2	0.00
21/11/2013	R157 On	06-February-14			Bond Future	6.23	116.6518	116.3773	116.6518	32,109.00
21/11/2013	R157 On	06-February-14	5.64	Call	Bond Future	127	0	0	0	0.00
21/11/2013	R157 On	06-February-14	5.66	Call	Bond Future	134	0	0	0	0.00
21/11/2013	R157 On	06-February-14	5.65	Call	Bond Future	131	0	0	0	0.00
21/11/2013	R157 On	06-February-14	5.65	Put	Bond Future	1064	1	1	1	0.00

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21/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1077	1	1	1	0.00
21/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1051	1	1	1	0.00
21/11/2013	R157 On 08-May-14			Bond Future	6.41	111.3799	111.1005	111.3799	0.00
21/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	117	0	0	0	0.00
21/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	115	0	0	0	0.00
21/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	113	0	0	0	0.00
21/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1768	2	2	2	0.00
21/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1757	2	2	2	0.00
21/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1780	2	2	2	0.00
21/11/2013	R157 On 07-August-14			Bond Future	6.60	112.9268	112.6426	112.9268	0.00
21/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	751	1	1	1	0.00
21/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	757	1	1	1	0.00
21/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	763	1	1	1	0.00
21/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	600	0	1	0	0.00
21/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	596	0	1	0	0.00
21/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	591	0	1	0	0.00
21/11/2013	R157 On 06-November-14			Bond Future	6.93	107.6762	107.3901	107.6762	0.00
21/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	376	0	0	0	0.00
21/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	373	0	0	0	0.00
21/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	379	0	0	0	0.00
21/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	988	1	1	1	0.00
21/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	999	1	1	1	0.00
21/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	993	1	1	1	0.00
21/11/2013	R186 On 06-February-14			Bond Future	8.30	119.5395	118.6890	119.5395	59,540.00
21/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1046	1	1	1	0.00
21/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	5187	6	5	6	0.00
21/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1023	1	1	1	0.00
21/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1069	1	1	1	0.00
21/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	5971	5	6	5	0.00
21/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	5901	5	6	5	0.00
21/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1325	1	1	1	250.00
21/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	6041	5	6	5	0.00
21/11/2013	R186 On 08-May-14			Bond Future	8.40	121.1133	120.2504	121.1133	640.00
21/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	780	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
21/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	792	1	1	1	0.00
21/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	4713	5	5	5	0.00
21/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	767	1	1	1	0.00
21/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1431	2	1	2	1,933.00
21/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	3860	3	4	3	1,933.00
21/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	12570	12	13	12	0.00
21/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	12655	12	13	12	0.00
21/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	12740	12	13	12	0.00
21/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	9480	9	9	9	0.00
21/11/2013	R186 On 07-August-14			Bond Future	8.50	117.5036	116.6276	117.5036	0.00
21/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	4317	5	4	5	0.00
21/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	4393	5	4	5	0.00
21/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	4354	5	4	5	0.00
21/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	7050	8	7	8	0.00
21/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	5954	6	6	6	0.00
21/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	6048	6	6	6	0.00
21/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	6001	6	6	6	0.00
21/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3579	3	4	3	840.00
21/11/2013	R186 On 06-November-14			Bond Future	8.60	119.1242	118.2383	119.1242	0.00
21/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	8455	9	8	9	0.00
21/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	4198	5	4	5	0.00
21/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	4265	5	4	5	0.00
21/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	4232	5	4	5	0.00
21/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	7952	7	8	7	0.00
21/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	8004	8	8	8	0.00
21/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	7901	7	8	7	0.00
21/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	3906	4	4	4	2,010.00
21/11/2013	R197 On 06-February-14			Bond Future	276.64	277.7735	276.6449	277.7735	2,049.00
21/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	3355	2	3	2	0.00
21/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	3365	2	3	2	0.00
21/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	3345	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
21/11/2013	R201 On 06-February-14			Bond Future	4.36	105.0608	104.8911	105.0608	0.00
21/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	771	1	1	1	0.00
21/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	779	1	1	1	0.00
21/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	786	1	1	1	0.00
21/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	22	0	0	0	0.00
21/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	22	0	0	0	0.00
21/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	23	0	0	0	0.00
21/11/2013	R201 On 08-May-14			Bond Future	3.97	106.4440	106.2708	106.4440	0.00
21/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	565	1	1	1	0.00
21/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	570	1	1	1	0.00
21/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	560	1	1	1	0.00
21/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	89	0	0	0	0.00
21/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	88	0	0	0	0.00
21/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	91	0	0	0	0.00
21/11/2013	R201 On 07-August-14			Bond Future	2.80	103.5124	103.3360	103.5124	0.00
21/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	912	1	1	1	0.00
21/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	919	1	1	1	0.00
21/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	915	1	1	1	0.00
21/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	6	0	0	0	0.00
21/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	6	0	0	0	0.00
21/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	6	0	0	0	0.00
21/11/2013	R202 On 06-February-14			Bond Future	209.35	209.3507	209.3532	209.3507	43,449.00
21/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	363	0	0	0	0.00
21/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	343	0	0	0	0.00
21/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	353	0	0	0	0.00
21/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R203 On 06-February-14			Bond Future	6.95	107.9273	107.4670	107.9273	8,517.00
21/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	70	0	0	0	16.00
21/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	137	0	0	0	0.00
21/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	734	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
21/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	129	0	0	0	0.00
21/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	133	0	0	0	0.00
21/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3324	3	3	3	0.00
21/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	2752	2	3	2	0.00
21/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	2694	2	3	2	0.00
21/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1073	1	1	1	0.00
21/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	2723	2	3	2	0.00
21/11/2013	R203 On 08-May-14			Bond Future	7.08	105.1879	104.7205	105.1879	0.00
21/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	184	0	0	0	0.00
21/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	1003	1	1	1	13.00
21/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	177	0	0	0	0.00
21/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	181	0	0	0	0.00
21/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	1871	2	2	2	16.00
21/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4297	4	4	4	0.00
21/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	932	1	1	1	0.00
21/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4269	4	4	4	0.00
21/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4241	4	4	4	0.00
21/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1737	1	2	1	0.00
21/11/2013	R203 On 07-August-14			Bond Future	7.22	106.6484	106.1736	106.6484	0.00
21/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1660	2	2	2	0.00
21/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1645	2	2	2	0.00
21/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1630	2	2	2	0.00
21/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	1046	1	1	1	30.00
21/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1410	1	1	1	0.00
21/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1398	1	1	1	0.00
21/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1423	1	1	1	0.00
21/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2096	2	2	2	0.00
21/11/2013	R203 On 06-November-14			Bond Future	7.38	103.9587	103.4793	103.9587	0.00
21/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	1053	1	1	1	0.00
21/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	1073	1	1	1	0.00
21/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	1063	1	1	1	0.00
21/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2445	2	2	2	0.00
21/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2412	2	2	2	0.00
21/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2429	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
21/11/2013	R204 On 06-February-14			Bond Future	7.22	104.8505	104.2684	104.8505	28,279.00
21/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	227	0	0	0	0.00
21/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	233	0	0	0	0.00
21/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	239	0	0	0	0.00
21/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	3685	3	4	3	0.00
21/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3648	3	4	3	0.00
21/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	3721	3	4	3	0.00
21/11/2013	R204 On 08-May-14			Bond Future	7.35	106.2309	105.6400	106.2309	0.00
21/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	289	0	0	0	0.00
21/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	284	0	0	0	0.00
21/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	294	0	0	0	0.00
21/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5522	5	6	5	0.00
21/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5558	5	6	5	0.00
21/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5485	5	5	5	0.00
21/11/2013	R204 On 07-August-14			Bond Future	7.47	103.6742	103.0742	103.6742	0.00
21/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2180	3	2	3	0.00
21/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	2848	3	3	3	0.00
21/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2199	3	2	3	0.00
21/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2161	2	2	2	0.00
21/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1695	1	2	1	530.00
21/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2261	2	2	2	0.00
21/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2224	2	2	2	0.00
21/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2243	2	2	2	0.00
21/11/2013	R204 On 06-November-14			Bond Future	7.60	105.1042	104.4978	105.1042	0.00
21/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1591	2	2	2	0.00
21/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1604	2	2	2	0.00
21/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	3286	4	3	4	0.00
21/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1577	2	2	2	0.00
21/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	3725	3	4	3	0.00
21/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	1935	2	2	2	1,270.00
21/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	3703	3	4	3	0.00
21/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	3748	3	4	3	0.00
21/11/2013	R207 On 06-February-14			Bond Future	7.53	99.7234	99.2144	99.7234	18,702.00
21/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	252	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
21/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	245	0	0	0	0.00
21/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	258	0	0	0	0.00
21/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4470	4	4	4	0.00
21/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4512	4	5	4	0.00
21/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4427	4	4	4	0.00
21/11/2013	R207 On 08-May-14			Bond Future	7.65	101.0363	100.5195	101.0363	0.00
21/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	292	0	0	0	0.00
21/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	297	0	0	0	0.00
21/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	287	0	0	0	0.00
21/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	7082	7	7	7	0.00
21/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	7125	7	7	7	0.00
21/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	7038	7	7	7	0.00
21/11/2013	R207 On 07-August-14			Bond Future	7.77	98.7985	98.2738	98.7985	0.00
21/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2458	3	2	3	0.00
21/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2500	3	3	3	0.00
21/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2479	3	2	3	0.00
21/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2783	3	3	3	0.00
21/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2806	3	3	3	0.00
21/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2761	3	3	3	0.00
21/11/2013	R207 On 06-November-14			Bond Future	7.89	100.1612	99.6311	100.1612	0.00
21/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	2095	2	2	2	0.00
21/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	2062	2	2	2	0.00
21/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	2078	2	2	2	0.00
21/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4379	4	4	4	0.00
21/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4353	4	4	4	0.00
21/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4327	4	4	4	0.00
21/11/2013	R208 On 06-February-14			Bond Future	7.72	97.8503	97.2286	97.8503	11,100.00
21/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	200	0	0	0	0.00
21/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	211	0	0	0	0.00
21/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	205	0	0	0	0.00
21/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	5451	5	5	5	0.00
21/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	5401	5	5	5	0.00
21/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	5501	5	6	5	0.00
21/11/2013	R208 On 08-May-14			Bond Future	7.83	95.7426	95.1116	95.7426	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
21/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	258	0	0	0	0.00
21/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	268	0	0	0	0.00
21/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	263	0	0	0	0.00
21/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	8468	8	8	8	0.00
21/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	8366	8	8	8	0.00
21/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	8417	8	8	8	0.00
21/11/2013	R208 On 07-August-14			Bond Future	7.94	97.0719	96.4314	97.0719	0.00
21/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2529	3	3	3	0.00
21/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	3777	4	4	4	0.00
21/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2505	3	3	3	0.00
21/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2552	3	3	3	0.00
21/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	2113	2	2	2	630.00
21/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	3197	3	3	3	0.00
21/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	3172	3	3	3	0.00
21/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3223	3	3	3	0.00
21/11/2013	R208 On 06-November-14			Bond Future	8.05	95.0143	94.3667	95.0143	0.00
21/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	1984	2	2	2	0.00
21/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	2020	2	2	2	0.00
21/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	2002	2	2	2	0.00
21/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4422	5	4	5	0.00
21/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	4897	5	5	5	0.00
21/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2334	2	2	2	1,520.00
21/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	4928	5	5	5	0.00
21/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	4866	4	5	4	0.00
21/11/2013	R209 On 06-February-14			Bond Future	9.07	76.1932	75.5467	76.1932	23,202.00
21/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1137	1	1	1	0.00
21/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1181	1	1	1	0.00
21/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1159	1	1	1	0.00
21/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	5277	5	5	5	0.00
21/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	5158	5	5	5	0.00
21/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	5217	5	5	5	0.00
21/11/2013	R209 On 08-May-14			Bond Future	9.16	74.0519	73.3960	74.0519	0.00
21/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	853	1	1	1	0.00
21/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	840	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
21/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	828	1	1	1	0.00
21/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	11566	11	12	11	0.00
21/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	11488	11	11	11	0.00
21/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	11644	11	12	11	0.00
21/11/2013	R209 On 07-August-14			Bond Future	9.25	75.0802	74.4146	75.0802	0.00
21/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4186	5	4	5	0.00
21/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4218	5	4	5	0.00
21/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4153	4	4	4	0.00
21/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5624	5	6	5	0.00
21/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5708	5	6	5	0.00
21/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5666	5	6	5	0.00
21/11/2013	R209 On 06-November-14			Bond Future	9.34	72.9708	72.2974	72.9708	0.00
21/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4455	5	4	5	0.00
21/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4486	5	4	5	0.00
21/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4517	5	5	5	0.00
21/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	7037	7	7	7	0.00
21/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	6949	7	7	7	0.00
21/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	6993	7	7	7	0.00
21/11/2013	R210 On 06-February-14			Bond Future	161.74	161.7430	161.7442	161.7430	1,319.00
21/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	254	0	0	0	0.00
21/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	234	0	0	0	0.00
21/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	244	0	0	0	0.00
21/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R211 On 06-February-14			Bond Future	129.04	129.0497	129.0443	129.0497	522.00
21/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	34	0	0	0	0.00
21/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	44	0	0	0	0.00
21/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	54	0	0	0	0.00
21/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
21/11/2013	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
21/11/2013	R212 On	06-February-14			Bond Future	131.65	131.6479	131.6470	131.6479	21,791.00
21/11/2013	R212 On	06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R212 On	06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R212 On	06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R212 On	06-February-14	132.99	Put	Bond Future	1343	1	1	1	0.00
21/11/2013	R212 On	06-February-14	133.01	Put	Bond Future	1363	1	1	1	0.00
21/11/2013	R212 On	06-February-14	133.00	Put	Bond Future	1353	1	1	1	0.00
21/11/2013	R213 On	06-February-14			Bond Future	8.90	87.3286	86.6673	87.3286	21,021.00
21/11/2013	R213 On	06-February-14	8.31	Call	Bond Future	1014	1	1	1	0.00
21/11/2013	R213 On	06-February-14	8.30	Call	Bond Future	994	1	1	1	0.00
21/11/2013	R213 On	06-February-14	8.29	Call	Bond Future	974	1	1	1	0.00
21/11/2013	R213 On	06-February-14	8.30	Put	Bond Future	5745	5	6	5	0.00
21/11/2013	R213 On	06-February-14	8.31	Put	Bond Future	5682	5	6	5	0.00
21/11/2013	R213 On	06-February-14	8.29	Put	Bond Future	5808	5	6	5	0.00
21/11/2013	R213 On	08-May-14			Bond Future	8.99	84.9407	84.2698	84.9407	0.00
21/11/2013	R213 On	08-May-14	7.65	Call	Bond Future	834	1	1	1	0.00
21/11/2013	R213 On	08-May-14	7.64	Call	Bond Future	822	1	1	1	0.00
21/11/2013	R213 On	08-May-14	7.66	Call	Bond Future	847	1	1	1	0.00
21/11/2013	R213 On	08-May-14	7.65	Put	Bond Future	11867	11	12	11	0.00
21/11/2013	R213 On	08-May-14	7.64	Put	Bond Future	11945	11	12	11	0.00
21/11/2013	R213 On	08-May-14	7.66	Put	Bond Future	11790	11	12	11	0.00
21/11/2013	R213 On	07-August-14			Bond Future	9.09	86.1201	85.4391	86.1201	0.00
21/11/2013	R213 On	07-August-14	8.84	Call	Bond Future	4151	4	4	4	0.00
21/11/2013	R213 On	07-August-14	8.86	Call	Bond Future	4217	5	4	5	0.00
21/11/2013	R213 On	07-August-14	8.85	Call	Bond Future	4184	5	4	5	0.00
21/11/2013	R213 On	07-August-14	8.85	Put	Bond Future	5958	6	6	6	0.00
21/11/2013	R213 On	07-August-14	8.86	Put	Bond Future	5915	6	6	6	0.00
21/11/2013	R213 On	07-August-14	8.84	Put	Bond Future	6002	6	6	6	0.00
21/11/2013	R213 On	06-November-14			Bond Future	9.19	83.7697	83.0809	83.7697	0.00
21/11/2013	R213 On	06-November-14	8.84	Call	Bond Future	4551	5	5	5	0.00
21/11/2013	R213 On	06-November-14	8.86	Call	Bond Future	4614	5	5	5	0.00
21/11/2013	R213 On	06-November-14	8.85	Call	Bond Future	4582	5	5	5	0.00
21/11/2013	R213 On	06-November-14	8.85	Put	Bond Future	7067	7	7	7	0.00
21/11/2013	R213 On	06-November-14	8.84	Put	Bond Future	7111	7	7	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
21/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	7022	7	7	7	0.00
21/11/2013	R214 On 06-February-14			Bond Future	9.21	76.6428	76.0970	76.6428	2,927.00
21/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2166	2	2	2	0.00
21/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2134	2	2	2	0.00
21/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2102	2	2	2	0.00
21/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	3766	3	4	3	0.00
21/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	3814	4	4	4	0.00
21/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	3719	3	4	3	0.00
21/11/2013	R214 On 08-May-14			Bond Future	9.30	74.3670	73.8132	74.3670	0.00
21/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3188	3	3	3	0.00
21/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3220	3	3	3	0.00
21/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3157	3	3	3	0.00
21/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5464	5	5	5	0.00
21/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5512	5	6	5	0.00
21/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5560	5	6	5	0.00
21/11/2013	R248 On 06-February-14			Bond Future	9.27	99.1865	98.6397	99.1865	10,220.00
21/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	1757	1	2	1	0.00
21/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	1656	1	2	1	0.00
21/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	1555	1	2	1	0.00
21/11/2013	R248 On 08-May-14			Bond Future	9.36	96.0704	95.5155	96.0704	0.00
21/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	3072	3	3	3	0.00
21/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	2970	2	3	2	0.00
21/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	3174	3	3	3	0.00