



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 29/11/2013 To: 29/11/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	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
29/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	2025 On 06-February-14			Bond Future	110.83	110.7152	110.8322	110.7152	0.00
29/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
29/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
29/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
29/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	168	0	0	0	0.00
29/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	158	0	0	0	0.00
29/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	178	0	0	0	0.00
29/11/2013	2037 On 06-February-14			Bond Future	9.27	92.8240	92.9697	92.8240	1,652.00
29/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	1043	1	1	1	0.00
29/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	956	1	1	1	0.00
29/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	869	1	1	1	0.00
29/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
29/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
29/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
29/11/2013	2037 On 08-May-14			Bond Future	9.38	94.0441	94.1924	94.0441	0.00
29/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	121	0	0	0	0.00
29/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
29/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	34	0	0	0	0.00
29/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
29/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
29/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	53	0	0	0	0.00
29/11/2013	2037 On 07-August-14			Bond Future	9.48	91.0857	91.2342	91.0857	0.00
29/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
29/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
29/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
29/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	3883	4	4	4	0.00
29/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	3792	4	4	4	0.00
29/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	3700	4	4	4	0.00
29/11/2013	2038 On 06-February-14			Bond Future	107.08	106.9756	107.0826	106.9756	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
29/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	73	0	0	0	0.00
29/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	83	0	0	0	0.00
29/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	93	0	0	0	0.00
29/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
29/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
29/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
29/11/2013	2050 On 06-February-14			Bond Future	111.50	111.4948	111.5029	111.4948	472.00
29/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1503	1	2	1	0.00
29/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1493	1	1	1	0.00
29/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1513	2	2	2	0.00
29/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
29/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
29/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
29/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	AL37 On 06-February-14			Index Future	412.25	411.9770	412.2450	411.9770	0.00
29/11/2013	AL37 On 08-May-14			Index Future	417.67	417.3930	417.6660	417.3930	0.00
29/11/2013	AL7T On 06-February-14			Index Future	484.67	484.1490	484.6700	484.1490	1.00
29/11/2013	AL7T On 08-May-14			Index Future	491.05	490.5130	491.0450	490.5130	0.00
29/11/2013	ALBI On 06-February-14			Index Future	436.07	435.6510	436.0690	435.6510	790.00
29/11/2013	ALBI On 08-May-14			Index Future	441.80	441.3790	441.8040	441.3790	85.00
29/11/2013	ALBI On 07-August-14			Index Future	447.90	447.4740	447.8970	447.4740	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
29/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	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
29/11/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2013	EL28 On 06-February-14			Bond Future	113.10	113.0897	113.0978	113.0897	0.00
29/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2108	2	2	2	0.00
29/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2088	2	2	2	0.00
29/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2098	2	2	2	0.00
29/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
29/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
29/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
29/11/2013	ES33 On 06-February-14			Bond Future	9.83	82.8721	82.9561	82.8721	6,292.00
29/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
29/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
29/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
29/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2105	2	2	2	0.00
29/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2029	2	2	2	0.00
29/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2180	2	2	2	0.00
29/11/2013	ES33 On 08-May-14			Bond Future	9.96	80.1796	80.2650	80.1796	0.00
29/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
29/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
29/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
29/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2986	3	3	3	0.00
29/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2911	3	3	3	0.00
29/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	3061	3	3	3	0.00
29/11/2013	GOVI On 06-February-14			GOVI	435.65	435.2550	435.6530	435.2550	460.00
29/11/2013	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
29/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
29/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
29/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	43370	5	4	5	0.00
29/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	43570	5	4	5	0.00
29/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	43470	5	4	5	0.00
29/11/2013	GOVI On 08-May-14			GOVI	441.38	440.9770	441.3830	440.9770	0.00
29/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
29/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
29/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
29/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	6170	1	1	1	0.00
29/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	6270	1	1	1	0.00
29/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	6070	1	1	1	0.00
29/11/2013	GOVI On 07-August-14			GOVI	447.47	447.0670	447.4700	447.0670	0.00
29/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
29/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
29/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
29/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	125200	13	13	13	0.00
29/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	125400	13	13	13	0.00
29/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	125300	13	13	13	0.00
29/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/11/2013	IGOV On 06-February-14			Index Future	200.66	200.7950	200.6630	200.7950	1,328.00
29/11/2013	IGOV On 08-May-14			Index Future	203.33	203.4600	203.3270	203.4600	7.00
29/11/2013	ILBI On 06-February-14			Index Future	543.84	543.9960	543.8350	543.9960	190.00
29/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
29/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/11/2013	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
29/11/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/11/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.20	94.8000	94.8000	94.8000	1,500.00
29/11/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.23	94.7700	94.7700	94.7700	1,000.00
29/11/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.29	94.7000	94.7100	94.7000	0.00
29/11/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.38	94.5900	94.6200	94.5900	0.00
29/11/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.46	94.5100	94.5400	94.5100	0.00
29/11/2013	JBAF On	21-May-14			Jibar Tradeable Future	5.62	94.3600	94.3800	94.3600	0.00
29/11/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.70	94.2800	94.3000	94.2800	5,000.00
29/11/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.07	93.8900	93.9300	93.8900	1,000.00
29/11/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.46	93.5100	93.5400	93.5100	0.00
29/11/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.79	93.1800	93.2100	93.1800	150.00
29/11/2013	JBAF On	17-June-15			Jibar Tradeable Future	7.10	92.8700	92.9000	92.8700	2,200.00
29/11/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.40	92.5800	92.6000	92.5800	0.00
29/11/2013	R023 On	06-February-14			Bond Future	8.07	101.3261	101.4620	101.3261	11,259.00
29/11/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R023 On	06-February-14	7.85	Put	Bond Future	1404	2	1	2	0.00
29/11/2013	R023 On	06-February-14	7.84	Put	Bond Future	1467	2	1	2	0.00
29/11/2013	R023 On	06-February-14	7.86	Put	Bond Future	1340	1	1	1	0.00
29/11/2013	R023 On	08-May-14			Bond Future	8.18	98.7416	98.8799	98.7416	0.00
29/11/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R023 On	08-May-14	7.61	Put	Bond Future	3547	4	4	4	0.00
29/11/2013	R023 On	08-May-14	7.60	Put	Bond Future	3611	4	4	4	0.00
29/11/2013	R023 On	08-May-14	7.59	Put	Bond Future	3675	4	4	4	0.00
29/11/2013	R157 On	06-February-14			Bond Future	6.30	116.2137	116.2707	116.2137	32,109.00
29/11/2013	R157 On	06-February-14	5.64	Call	Bond Future	98	0	0	0	0.00
29/11/2013	R157 On	06-February-14	5.66	Call	Bond Future	104	0	0	0	0.00
29/11/2013	R157 On	06-February-14	5.65	Call	Bond Future	101	0	0	0	0.00
29/11/2013	R157 On	06-February-14	5.65	Put	Bond Future	1141	1	1	1	0.00

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29/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1154	1	1	1	0.00
29/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1128	1	1	1	0.00
29/11/2013	R157 On 08-May-14			Bond Future	6.49	110.9338	110.9921	110.9338	0.00
29/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	94	0	0	0	0.00
29/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	92	0	0	0	0.00
29/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	91	0	0	0	0.00
29/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1854	2	2	2	0.00
29/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1842	2	2	2	0.00
29/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1866	2	2	2	0.00
29/11/2013	R157 On 07-August-14			Bond Future	6.71	112.4670	112.5240	112.4670	0.00
29/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	712	1	1	1	0.00
29/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	718	1	1	1	0.00
29/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	724	1	1	1	0.00
29/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	680	1	1	1	0.00
29/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	675	1	1	1	0.00
29/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	670	1	1	1	0.00
29/11/2013	R157 On 06-November-14			Bond Future	7.07	107.2145	107.2716	107.2145	0.00
29/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	365	0	0	0	0.00
29/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	362	0	0	0	0.00
29/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	367	0	0	0	0.00
29/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	1095	1	1	1	0.00
29/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	1106	1	1	1	0.00
29/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	1101	1	1	1	0.00
29/11/2013	R186 On 06-February-14			Bond Future	8.39	117.7725	117.9152	117.7725	60,360.00
29/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	824	1	1	1	0.00
29/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	4592	4	5	4	0.00
29/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	805	1	1	1	0.00
29/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	844	1	1	1	0.00
29/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	6523	7	7	7	0.00
29/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	6450	7	6	7	0.00
29/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1504	2	2	2	250.00
29/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	6597	7	7	7	0.00
29/11/2013	R186 On 08-May-14			Bond Future	8.49	119.3207	119.4660	119.3207	640.00
29/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	616	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
29/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	4191	4	4	4	0.00
29/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	627	1	1	1	0.00
29/11/2013	R186 On 08-May-14	9.25	Call	Bond Future	7950	0	8	0	0.00
29/11/2013	R186 On 08-May-14	8.25	Call	Bond Future	3211	0	3	0	8,000.00
29/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	605	1	1	1	0.00
29/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1177	1	1	1	1,933.00
29/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	4122	4	4	4	1,933.00
29/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	13189	13	13	13	0.00
29/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	13276	13	13	13	0.00
29/11/2013	R186 On 08-May-14	9.25	Put	Bond Future	1780	0	2	0	8,000.00
29/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	13363	13	13	13	0.00
29/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	10010	10	10	10	0.00
29/11/2013	R186 On 08-May-14	8.25	Put	Bond Future	5282	0	5	0	0.00
29/11/2013	R186 On 07-August-14			Bond Future	8.59	115.6781	115.8232	115.6781	0.00
29/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	4081	4	4	4	0.00
29/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	4152	4	4	4	0.00
29/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	4116	4	4	4	0.00
29/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	6684	6	7	6	0.00
29/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	6518	6	7	6	0.00
29/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	6616	7	7	7	0.00
29/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	6567	6	7	6	0.00
29/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	4018	4	4	4	840.00
29/11/2013	R186 On 06-November-14			Bond Future	8.70	117.2783	117.4246	117.2783	0.00
29/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	7994	8	8	8	0.00
29/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	3937	4	4	4	0.00
29/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	4001	4	4	4	0.00
29/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	3969	4	4	4	0.00
29/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	8504	8	9	8	0.00
29/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	8557	9	9	9	0.00
29/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	8450	8	8	8	0.00
29/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	4258	4	4	4	2,010.00
29/11/2013	R197 On 06-February-14			Bond Future	276.24	276.6743	276.2404	276.6743	2,049.00
29/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R197 On 06-February-14	279.99	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
29/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	3760	3	4	3	0.00
29/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	3770	3	4	3	0.00
29/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	3750	3	4	3	0.00
29/11/2013	R201 On 06-February-14			Bond Future	4.51	104.8331	104.7675	104.8331	0.00
29/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	655	1	1	1	0.00
29/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	662	1	1	1	0.00
29/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	670	1	1	1	0.00
29/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	30	0	0	0	0.00
29/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	29	0	0	0	0.00
29/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	31	0	0	0	0.00
29/11/2013	R201 On 08-May-14			Bond Future	4.17	106.2113	106.1453	106.2113	0.00
29/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	467	1	0	1	0.00
29/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	471	1	0	1	0.00
29/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	463	1	0	1	0.00
29/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	117	0	0	0	0.00
29/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	115	0	0	0	0.00
29/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	119	0	0	0	0.00
29/11/2013	R201 On 07-August-14			Bond Future	3.17	103.2693	103.2005	103.2693	0.00
29/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	785	1	1	1	0.00
29/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	792	1	1	1	0.00
29/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	788	1	1	1	0.00
29/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	15	0	0	0	0.00
29/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	15	0	0	0	0.00
29/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	14	0	0	0	0.00
29/11/2013	R202 On 06-February-14			Bond Future	210.35	210.0239	210.3535	210.0239	43,449.00
29/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	1364	1	1	1	0.00
29/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	1344	1	1	1	0.00
29/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	1354	1	1	1	0.00
29/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
29/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
29/11/2013	R202 On 06-February-14	208.99	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
29/11/2013	R203 On 06-February-14			Bond Future	7.10	106.9206	106.9760	106.9206	8,517.00
29/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	37	0	0	0	16.00
29/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	78	0	0	0	0.00
29/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	516	0	1	0	13.00
29/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	73	0	0	0	0.00
29/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	75	0	0	0	0.00
29/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3783	4	4	4	0.00
29/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	3188	3	3	3	0.00
29/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	3126	3	3	3	0.00
29/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1345	1	1	1	0.00
29/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	3157	3	3	3	0.00
29/11/2013	R203 On 08-May-14			Bond Future	7.25	104.1659	104.2226	104.1659	0.00
29/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	121	0	0	0	0.00
29/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	778	1	1	1	13.00
29/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	116	0	0	0	0.00
29/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	118	0	0	0	0.00
29/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	1547	2	2	2	16.00
29/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4734	5	5	5	0.00
29/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	1105	1	1	1	0.00
29/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4705	5	5	5	0.00
29/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4676	5	5	5	0.00
29/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	2010	2	2	2	0.00
29/11/2013	R203 On 07-August-14			Bond Future	7.40	105.6052	105.6607	105.6052	0.00
29/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1430	1	1	1	0.00
29/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1417	1	1	1	0.00
29/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1404	1	1	1	0.00
29/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	886	1	1	1	30.00
29/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1696	2	2	2	0.00
29/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1682	2	2	2	0.00
29/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1710	2	2	2	0.00
29/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2448	2	2	2	0.00
29/11/2013	R203 On 06-November-14			Bond Future	7.58	102.9053	102.9610	102.9053	0.00
29/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	916	1	1	1	0.00
29/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	934	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
29/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	925	1	1	1	0.00
29/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2826	3	3	3	0.00
29/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2792	3	3	3	0.00
29/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2809	3	3	3	0.00
29/11/2013	R204 On 06-February-14			Bond Future	7.35	103.6811	103.7506	103.6811	28,279.00
29/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	152	0	0	0	0.00
29/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	157	0	0	0	0.00
29/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	161	0	0	0	0.00
29/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	4126	4	4	4	0.00
29/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	4088	4	4	4	0.00
29/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	4165	4	4	4	0.00
29/11/2013	R204 On 08-May-14			Bond Future	7.48	105.0442	105.1151	105.0442	0.00
29/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	207	0	0	0	0.00
29/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	203	0	0	0	0.00
29/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	211	0	0	0	0.00
29/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5964	6	6	6	0.00
29/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	6002	6	6	6	0.00
29/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5927	6	6	6	0.00
29/11/2013	R204 On 07-August-14			Bond Future	7.61	102.4640	102.5340	102.4640	0.00
29/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	1963	2	2	2	0.00
29/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	2580	3	3	3	0.00
29/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	1981	2	2	2	0.00
29/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	1946	2	2	2	0.00
29/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1968	2	2	2	530.00
29/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2586	3	3	3	0.00
29/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2546	3	3	3	0.00
29/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2566	3	3	3	0.00
29/11/2013	R204 On 06-November-14			Bond Future	7.76	103.8813	103.9516	103.8813	0.00
29/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1486	1	1	1	0.00
29/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1498	1	1	1	0.00
29/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	3064	3	3	3	0.00
29/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1473	1	1	1	0.00
29/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	4166	4	4	4	0.00
29/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	2259	2	2	2	1,270.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	4143	4	4	4	0.00
29/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	4190	4	4	4	0.00
29/11/2013	R207 On 06-February-14			Bond Future	7.64	98.6236	98.7018	98.6236	19,842.00
29/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	180	0	0	0	0.00
29/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	175	0	0	0	0.00
29/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	185	0	0	0	0.00
29/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4911	5	5	5	0.00
29/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4955	5	5	5	0.00
29/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4867	5	5	5	0.00
29/11/2013	R207 On 08-May-14			Bond Future	7.77	99.9201	99.9998	99.9201	0.00
29/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	216	0	0	0	0.00
29/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	220	0	0	0	0.00
29/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	212	0	0	0	0.00
29/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	7525	8	8	8	0.00
29/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	7570	8	8	8	0.00
29/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	7481	8	7	8	0.00
29/11/2013	R207 On 07-August-14			Bond Future	7.90	97.6602	97.7391	97.6602	0.00
29/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2257	2	2	2	0.00
29/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2296	2	2	2	0.00
29/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2277	2	2	2	0.00
29/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	3116	3	3	3	0.00
29/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	3139	3	3	3	0.00
29/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	3092	3	3	3	0.00
29/11/2013	R207 On 06-November-14			Bond Future	8.03	99.0111	99.0905	99.0111	0.00
29/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	2018	2	2	2	0.00
29/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	1987	2	2	2	0.00
29/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	2003	2	2	2	0.00
29/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4845	5	5	5	0.00
29/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4818	5	5	5	0.00
29/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4791	5	5	5	0.00
29/11/2013	R208 On 06-February-14			Bond Future	7.82	96.6232	96.7098	96.6232	11,400.00
29/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	142	0	0	0	0.00
29/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	150	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
29/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	146	0	0	0	0.00
29/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	5910	6	6	6	0.00
29/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	5859	6	6	6	0.00
29/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	5962	6	6	6	0.00
29/11/2013	R208 On 08-May-14			Bond Future	7.94	94.4974	94.5857	94.4974	0.00
29/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	191	0	0	0	0.00
29/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	199	0	0	0	0.00
29/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	195	0	0	0	0.00
29/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	8927	9	9	9	0.00
29/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	8823	9	9	9	0.00
29/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	8875	9	9	9	0.00
29/11/2013	R208 On 07-August-14			Bond Future	8.05	95.8031	95.8908	95.8031	0.00
29/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2315	2	2	2	0.00
29/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	3488	3	3	3	0.00
29/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2294	2	2	2	0.00
29/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2336	2	2	2	0.00
29/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	2364	2	2	2	630.00
29/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	3524	4	4	4	0.00
29/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	3496	3	3	3	0.00
29/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3552	4	4	4	0.00
29/11/2013	R208 On 06-November-14			Bond Future	8.17	93.7318	93.8201	93.7318	0.00
29/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	1853	2	2	2	0.00
29/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	1887	2	2	2	0.00
29/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	1870	2	2	2	0.00
29/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4157	4	4	4	0.00
29/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	5312	5	5	5	0.00
29/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2616	3	3	3	1,520.00
29/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	5344	5	5	5	0.00
29/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	5280	5	5	5	0.00
29/11/2013	R209 On 06-February-14			Bond Future	9.16	74.8414	74.9238	74.8414	23,302.00
29/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	889	1	1	1	0.00
29/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	926	1	1	1	0.00
29/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	907	1	1	1	0.00
29/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	5651	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
29/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	5526	6	6	6	0.00
29/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	5588	6	6	6	0.00
29/11/2013	R209 On 08-May-14			Bond Future	9.25	72.6808	72.7648	72.6808	0.00
29/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	694	1	1	1	0.00
29/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	683	1	1	1	0.00
29/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	672	1	1	1	0.00
29/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	12040	12	12	12	0.00
29/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	11960	12	12	12	0.00
29/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	12119	12	12	12	0.00
29/11/2013	R209 On 07-August-14			Bond Future	9.34	73.6852	73.7689	73.6852	0.00
29/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	3905	4	4	4	0.00
29/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	3936	4	4	4	0.00
29/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	3874	4	4	4	0.00
29/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5988	6	6	6	0.00
29/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	6075	6	6	6	0.00
29/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	6031	6	6	6	0.00
29/11/2013	R209 On 06-November-14			Bond Future	9.44	71.5595	71.6440	71.5595	0.00
29/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4138	4	4	4	0.00
29/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4167	4	4	4	0.00
29/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4197	4	4	4	0.00
29/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	7373	7	7	7	0.00
29/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	7282	7	7	7	0.00
29/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	7327	7	7	7	0.00
29/11/2013	R210 On 06-February-14			Bond Future	161.20	161.7690	161.1987	161.7690	1,319.00
29/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	291	0	0	0	0.00
29/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	301	0	0	0	0.00
29/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	311	0	0	0	0.00
29/11/2013	R211 On 06-February-14			Bond Future	129.02	129.0209	129.0226	129.0209	522.00
29/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	13	0	0	0	0.00
29/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	23	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
29/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	33	0	0	0	0.00
29/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
29/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
29/11/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
29/11/2013	R212 On 06-February-14			Bond Future	131.52	131.6549	131.5155	131.6549	21,791.00
29/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1475	1	1	1	0.00
29/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1495	1	1	1	0.00
29/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1485	1	1	1	0.00
29/11/2013	R213 On 06-February-14			Bond Future	8.97	86.0251	86.1493	86.0251	21,077.00
29/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	839	1	1	1	0.00
29/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	821	1	1	1	0.00
29/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	804	1	1	1	0.00
29/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	6090	6	6	6	0.00
29/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	6025	6	6	6	0.00
29/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	6155	6	6	6	0.00
29/11/2013	R213 On 08-May-14			Bond Future	9.07	83.6186	83.7448	83.6186	0.00
29/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	695	1	1	1	0.00
29/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	684	1	1	1	0.00
29/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	706	1	1	1	0.00
29/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	12253	12	12	12	0.00
29/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	12332	12	12	12	0.00
29/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	12174	12	12	12	0.00
29/11/2013	R213 On 07-August-14			Bond Future	9.16	84.7738	84.9002	84.7738	0.00
29/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	3970	4	4	4	0.00
29/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4033	4	4	4	0.00
29/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	4001	4	4	4	0.00
29/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	6314	6	6	6	0.00
29/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	6270	6	6	6	0.00
29/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	6359	6	6	6	0.00
29/11/2013	R213 On 06-November-14			Bond Future	9.26	82.4083	82.5359	82.4083	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
29/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	4374	4	4	4	0.00
29/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	4435	4	4	4	0.00
29/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	4404	4	4	4	0.00
29/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	7434	7	7	7	0.00
29/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	7479	7	7	7	0.00
29/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	7389	7	7	7	0.00
29/11/2013	R214 On 06-February-14			Bond Future	9.29	75.4122	75.4973	75.4122	5,098.00
29/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	1839	2	2	2	0.00
29/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	1810	2	2	2	0.00
29/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	1781	2	2	2	0.00
29/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	4041	4	4	4	0.00
29/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	4092	4	4	4	0.00
29/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	3991	4	4	4	0.00
29/11/2013	R214 On 08-May-14			Bond Future	9.38	73.1188	73.2053	73.1188	0.00
29/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	2829	3	3	3	0.00
29/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	2859	3	3	3	0.00
29/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	2799	3	3	3	0.00
29/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5711	6	6	6	0.00
29/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5760	6	6	6	0.00
29/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5810	6	6	6	0.00
29/11/2013	R248 On 06-February-14			Bond Future	9.34	97.7641	97.9228	97.7641	10,220.00
29/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	2474	3	2	3	0.00
29/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	2373	3	2	3	0.00
29/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	2272	2	2	2	0.00
29/11/2013	R248 On 08-May-14			Bond Future	9.44	94.6274	94.7887	94.6274	0.00
29/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
29/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	3799	4	4	4	0.00
29/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	3697	4	4	4	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
29/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	3901	4	4	4	0.00