



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For November 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	2025 On 06-February-14			Bond Future	110.70	110.9242	110.7020	110.9242	0.00
20/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
20/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
20/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
20/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	298	0	298	0	0.00
20/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	288	0	288	0	0.00
20/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	308	0	308	0	0.00
20/11/2013	2037 On 06-February-14			Bond Future	9.12	93.9566	9.1221	93.9566	1,652.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	2386	2	2386	2	0.00
20/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	2298	2	2298	2	0.00
20/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	2211	2	2211	2	0.00
20/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
20/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
20/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
20/11/2013	2037 On 08-May-14			Bond Future	9.22	95.1934	9.2218	95.1934	0.00
20/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	1482	1	1482	1	0.00
20/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	1308	1	1308	1	0.00
20/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	1395	1	1395	1	0.00
20/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
20/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
20/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
20/11/2013	2037 On 07-August-14			Bond Future	9.32	92.2577	9.3186	92.2577	0.00
20/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
20/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
20/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
20/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	2495	3	2495	3	0.00
20/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	2404	3	2404	3	0.00
20/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	2313	3	2313	3	0.00
20/11/2013	2038 On 06-February-14			Bond Future	107.05	107.0452	107.0503	107.0452	24.00
20/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	40	0	40	0	0.00
20/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	50	0	50	0	0.00
20/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	60	0	60	0	0.00
20/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
20/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
20/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
20/11/2013	2050 On 06-February-14			Bond Future	111.47	111.4615	111.4671	111.4615	472.00
20/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1467	1	1467	1	0.00
20/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1457	1	1457	1	0.00
20/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1477	1	1477	1	0.00
20/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
20/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
20/11/2013	2050 On 06-February-14	110.01	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
20/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	AL37 On 06-February-14			Index Future	416.24	415.3330	416.2390	415.3330	0.00
20/11/2013	AL37 On 08-May-14			Index Future	421.72	420.8010	421.7190	420.8010	0.00
20/11/2013	AL7T On 06-February-14			Index Future	490.54	489.6310	490.5380	489.6310	1.00
20/11/2013	AL7T On 08-May-14			Index Future	497.00	496.0780	496.9960	496.0780	0.00
20/11/2013	ALBI On 06-February-14			Index Future	441.06	440.0590	441.0590	440.0590	790.00
20/11/2013	ALBI On 08-May-14			Index Future	446.87	445.8530	446.8650	445.8530	85.00
20/11/2013	ALBI On 07-August-14			Index Future	453.07	452.0400	453.0660	452.0400	0.00
20/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	C214 On 28-February-41			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
20/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2013	EL28 On 06-February-14			Bond Future	113.06	113.0550	113.0612	113.0550	0.00
20/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2071	2	2071	2	0.00
20/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2051	2	2051	2	0.00
20/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2061	2	2061	2	0.00
20/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
20/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
20/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
20/11/2013	ES33 On 06-February-14			Bond Future	9.66	83.9291	9.6615	83.9291	6,292.00
20/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
20/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
20/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
20/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	835	1	835	1	0.00
20/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	760	1	760	1	0.00
20/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	911	1	911	1	0.00
20/11/2013	ES33 On 08-May-14			Bond Future	9.78	81.2519	9.7794	81.2519	0.00
20/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
20/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
20/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
20/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	1699	2	1699	2	0.00
20/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	1624	2	1624	2	0.00
20/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	1774	2	1774	2	0.00
20/11/2013	GOVI On 06-February-14			GOVI	440.56	439.6180	440.5570	439.6180	373.00
20/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	5670	0	5670	0	0.00
20/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	5470	0	5470	0	0.00
20/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	5570	0	5570	0	0.00
20/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
20/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
20/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
20/11/2013	GOVI On 08-May-14			GOVI	446.36	445.4060	446.3570	445.4060	0.00
20/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	43470	3	43470	3	0.00

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20/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	43570	3	43570	3	0.00
20/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	43670	3	43670	3	0.00
20/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
20/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
20/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
20/11/2013	GOVI On 07-August-14			GOVI	452.55	451.5870	452.5510	451.5870	0.00
20/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
20/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
20/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
20/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	74390	8	74390	8	0.00
20/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	74590	8	74590	8	0.00
20/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	74490	8	74490	8	0.00
20/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/11/2013	IGOV On 06-February-14			Index Future	200.89	201.0070	200.8900	201.0070	1,328.00
20/11/2013	IGOV On 08-May-14			Index Future	203.56	203.6770	203.5590	203.6770	7.00
20/11/2013	ILBI On 06-February-14			Index Future	544.32	544.4400	544.3180	544.4400	190.00
20/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
20/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/11/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/11/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/11/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.19	94.8100	5.1920	94.8100	0.00
20/11/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.18	94.7800	5.1800	94.7800	1,500.00
20/11/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.19	94.7700	5.1900	94.7700	1,000.00
20/11/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.22	94.7500	5.2200	94.7500	0.00
20/11/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.23	94.7400	5.2300	94.7400	400.00
20/11/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.29	94.6600	5.2900	94.6600	0.00
20/11/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.53	94.4200	5.5300	94.4200	4,000.00
20/11/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.87	94.0600	5.8700	94.0600	1,000.00
20/11/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.18	93.7500	6.1800	93.7500	0.00
20/11/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.51	93.4300	6.5100	93.4300	150.00
20/11/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.80	93.1300	6.8000	93.1300	3,200.00
20/11/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.09	92.8400	7.0900	92.8400	0.00

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20/11/2013	R023 On 06-February-14			Bond Future	7.87	102.5143	7.8657	102.5143	11,259.00
20/11/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R023 On 06-February-14	7.85	Put	Bond Future	100	0	100	0	0.00
20/11/2013	R023 On 06-February-14	7.84	Put	Bond Future	163	0	163	0	0.00
20/11/2013	R023 On 06-February-14	7.86	Put	Bond Future	36	0	36	0	0.00
20/11/2013	R023 On 08-May-14			Bond Future	7.96	99.9473	7.9644	99.9473	0.00
20/11/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R023 On 08-May-14	7.61	Put	Bond Future	2225	2	2225	2	0.00
20/11/2013	R023 On 08-May-14	7.60	Put	Bond Future	2289	3	2289	3	0.00
20/11/2013	R023 On 08-May-14	7.59	Put	Bond Future	2352	3	2352	3	0.00
20/11/2013	R157 On 06-February-14			Bond Future	6.06	116.5518	6.0583	116.5518	32,109.00
20/11/2013	R157 On 06-February-14	5.64	Call	Bond Future	195	0	195	0	0.00
20/11/2013	R157 On 06-February-14	5.66	Call	Bond Future	205	0	205	0	0.00
20/11/2013	R157 On 06-February-14	5.65	Call	Bond Future	200	0	200	0	0.00
20/11/2013	R157 On 06-February-14	5.65	Put	Bond Future	859	1	859	1	0.00
20/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	870	1	870	1	0.00
20/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	847	1	847	1	0.00
20/11/2013	R157 On 08-May-14			Bond Future	6.21	111.2784	6.2073	111.2784	0.00
20/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	166	0	166	0	0.00
20/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	163	0	163	0	0.00
20/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	161	0	161	0	0.00
20/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1537	2	1537	2	0.00
20/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1526	2	1526	2	0.00
20/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1548	2	1548	2	0.00
20/11/2013	R157 On 07-August-14			Bond Future	6.34	112.8246	6.3432	112.8246	0.00
20/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	915	1	915	1	0.00
20/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	922	1	922	1	0.00
20/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	928	1	928	1	0.00
20/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	480	1	480	1	0.00
20/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	476	1	476	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
20/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	472	1	472	1	0.00
20/11/2013	R157 On 06-November-14			Bond Future	6.59	107.5726	6.5905	107.5726	0.00
20/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	488	0	488	0	0.00
20/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	484	0	484	0	0.00
20/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	492	0	492	0	0.00
20/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	814	1	814	1	0.00
20/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	823	1	823	1	0.00
20/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	819	1	819	1	0.00
20/11/2013	R186 On 06-February-14			Bond Future	8.20	119.3293	8.2008	119.3293	59,540.00
20/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1296	1	1296	1	0.00
20/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	5827	6	5827	6	0.00
20/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1270	1	1270	1	0.00
20/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1322	1	1322	1	0.00
20/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	5370	6	5370	6	0.00
20/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	5304	5	5304	5	0.00
20/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1115	1	1115	1	250.00
20/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	5437	6	5437	6	0.00
20/11/2013	R186 On 08-May-14			Bond Future	8.30	120.9002	8.2991	120.9002	640.00
20/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	925	1	925	1	0.00
20/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	940	1	940	1	0.00
20/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	5213	5	5213	5	0.00
20/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	911	1	911	1	0.00
20/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1662	2	1662	2	1,933.00
20/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	3498	4	3498	4	1,933.00
20/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	11855	12	11855	12	0.00
20/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	11938	12	11938	12	0.00
20/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	12021	12	12021	12	0.00
20/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	8847	9	8847	9	0.00
20/11/2013	R186 On 07-August-14			Bond Future	8.39	117.2881	8.3909	117.2881	0.00
20/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	4749	5	4749	5	0.00
20/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	4829	5	4829	5	0.00
20/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	4789	5	4789	5	0.00
20/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	7620	8	7620	8	0.00
20/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	5514	6	5514	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
20/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	5604	6	5604	6	0.00
20/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	5559	6	5559	6	0.00
20/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3274	3	3274	3	840.00
20/11/2013	R186 On 06-November-14			Bond Future	8.49	118.9059	8.4881	118.9059	0.00
20/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	9044	9	9044	9	0.00
20/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	4591	5	4591	5	0.00
20/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	4663	5	4663	5	0.00
20/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	4627	5	4627	5	0.00
20/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	7462	8	7462	8	0.00
20/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	7512	8	7512	8	0.00
20/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	7412	8	7412	8	0.00
20/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	3608	4	3608	4	2,010.00
20/11/2013	R197 On 06-February-14			Bond Future	277.77	277.7757	277.7735	277.7757	2,049.00
20/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	2226	2	2226	2	0.00
20/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	2236	2	2236	2	0.00
20/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	2216	2	2216	2	0.00
20/11/2013	R201 On 06-February-14			Bond Future	4.17	105.0084	4.1670	105.0084	0.00
20/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	929	1	929	1	0.00
20/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	937	1	937	1	0.00
20/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	946	1	946	1	0.00
20/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	12	0	12	0	0.00
20/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	11	0	11	0	0.00
20/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	12	0	12	0	0.00
20/11/2013	R201 On 08-May-14			Bond Future	3.69	106.3908	3.6857	106.3908	0.00
20/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	705	1	705	1	0.00
20/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	710	1	710	1	0.00
20/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	700	1	700	1	0.00
20/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	56	0	56	0	0.00
20/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	55	0	55	0	0.00
20/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	57	0	57	0	0.00
20/11/2013	R201 On 07-August-14			Bond Future	2.32	103.4590	2.3220	103.4590	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
20/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	1084	1	1084	1	0.00
20/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	1091	1	1091	1	0.00
20/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	1088	1	1088	1	0.00
20/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	2	0	2	0	0.00
20/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	2	0	2	0	0.00
20/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	2	0	2	0	0.00
20/11/2013	R202 On 06-February-14			Bond Future	209.35	209.3433	209.3507	209.3433	43,449.00
20/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	361	0	361	0	0.00
20/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	341	0	341	0	0.00
20/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	351	0	351	0	0.00
20/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
20/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
20/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
20/11/2013	R203 On 06-February-14			Bond Future	6.80	107.6378	6.8023	107.6378	8,517.00
20/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	113	0	113	0	16.00
20/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	209	0	209	0	0.00
20/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	963	1	963	1	13.00
20/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	198	0	198	0	0.00
20/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	204	0	204	0	0.00
20/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	2907	3	2907	3	0.00
20/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	2361	3	2361	3	0.00
20/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	2307	3	2307	3	0.00
20/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	842	1	842	1	0.00
20/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	2334	3	2334	3	0.00
20/11/2013	R203 On 08-May-14			Bond Future	6.93	104.8945	6.9285	104.8945	0.00
20/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	248	0	248	0	0.00
20/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	1216	1	1216	1	13.00
20/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	239	0	239	0	0.00
20/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	243	0	243	0	0.00
20/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	2174	2	2174	2	16.00
20/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	3892	4	3892	4	0.00
20/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	768	1	768	1	0.00
20/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	3864	4	3864	4	0.00
20/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	3837	4	3837	4	0.00

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20/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1482	2	1482	2	0.00
20/11/2013	R203 On 07-August-14			Bond Future	7.05	106.3515	7.0451	106.3515	0.00
20/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1928	2	1928	2	0.00
20/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1911	2	1911	2	0.00
20/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1895	2	1895	2	0.00
20/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	1250	1	1250	1	30.00
20/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1203	1	1203	1	0.00
20/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1191	1	1191	1	0.00
20/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1214	1	1214	1	0.00
20/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	1824	2	1824	2	0.00
20/11/2013	R203 On 06-November-14			Bond Future	7.19	103.6578	7.1925	103.6578	0.00
20/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	1246	1	1246	1	0.00
20/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	1268	1	1268	1	0.00
20/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	1257	1	1257	1	0.00
20/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2159	2	2159	2	0.00
20/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2129	2	2129	2	0.00
20/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2144	2	2144	2	0.00
20/11/2013	R204 On 06-February-14			Bond Future	7.08	104.5735	7.0811	104.5735	28,279.00
20/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	328	0	328	0	0.00
20/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	336	0	336	0	0.00
20/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	344	0	344	0	0.00
20/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	3206	3	3206	3	0.00
20/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3171	3	3171	3	0.00
20/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	3240	3	3240	3	0.00
20/11/2013	R204 On 08-May-14			Bond Future	7.20	105.9501	7.1975	105.9501	0.00
20/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	379	0	379	0	0.00
20/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	372	0	372	0	0.00
20/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	385	0	385	0	0.00
20/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5020	5	5020	5	0.00
20/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5055	5	5055	5	0.00
20/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	4985	5	4985	5	0.00
20/11/2013	R204 On 07-August-14			Bond Future	7.31	103.3901	7.3057	103.3901	0.00
20/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2501	2	2501	2	0.00
20/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	3220	3	3220	3	0.00

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20/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2521	2	2521	2	0.00
20/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2481	2	2481	2	0.00
20/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1467	2	1467	2	530.00
20/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	1980	2	1980	2	0.00
20/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	1947	2	1947	2	0.00
20/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	1963	2	1963	2	0.00
20/11/2013	R204 On 06-November-14			Bond Future	7.43	104.8162	7.4289	104.8162	0.00
20/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1835	2	1835	2	0.00
20/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1850	2	1850	2	0.00
20/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	3662	4	3662	4	0.00
20/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1820	2	1820	2	0.00
20/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	3363	4	3363	4	0.00
20/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	1704	2	1704	2	1,270.00
20/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	3342	4	3342	4	0.00
20/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	3384	4	3384	4	0.00
20/11/2013	R207 On 06-February-14			Bond Future	7.42	99.5346	7.4212	99.5346	18,702.00
20/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	335	0	335	0	0.00
20/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	327	0	327	0	0.00
20/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	343	0	343	0	0.00
20/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4044	4	4044	4	0.00
20/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4085	4	4085	4	0.00
20/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4003	4	4003	4	0.00
20/11/2013	R207 On 08-May-14			Bond Future	7.54	100.8448	7.5384	100.8448	0.00
20/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	360	0	360	0	0.00
20/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	366	0	366	0	0.00
20/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	354	0	354	0	0.00
20/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	6633	7	6633	7	0.00
20/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	6676	7	6676	7	0.00
20/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	6590	7	6590	7	0.00
20/11/2013	R207 On 07-August-14			Bond Future	7.65	98.6050	7.6489	98.6050	0.00
20/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2730	3	2730	3	0.00
20/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2775	3	2775	3	0.00
20/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2752	3	2752	3	0.00
20/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2532	3	2532	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
20/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2553	3	2553	3	0.00
20/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2511	3	2511	3	0.00
20/11/2013	R207 On 06-November-14			Bond Future	7.77	99.9650	7.7664	99.9650	0.00
20/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	2319	2	2319	2	0.00
20/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	2284	2	2284	2	0.00
20/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	2301	2	2301	2	0.00
20/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4070	4	4070	4	0.00
20/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4045	4	4045	4	0.00
20/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4021	4	4021	4	0.00
20/11/2013	R208 On 06-February-14			Bond Future	7.60	97.6954	7.6015	97.6954	11,100.00
20/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	280	0	280	0	0.00
20/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	295	0	295	0	0.00
20/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	287	0	287	0	0.00
20/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	4911	5	4911	5	0.00
20/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	4863	5	4863	5	0.00
20/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	4960	5	4960	5	0.00
20/11/2013	R208 On 08-May-14			Bond Future	7.71	95.5855	7.7071	95.5855	0.00
20/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	328	0	328	0	0.00
20/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	340	0	340	0	0.00
20/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	334	0	334	0	0.00
20/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	7907	8	7907	8	0.00
20/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	7807	8	7807	8	0.00
20/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	7857	8	7857	8	0.00
20/11/2013	R208 On 07-August-14			Bond Future	7.81	96.9132	7.8057	96.9132	0.00
20/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2852	3	2852	3	0.00
20/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	4181	4	4181	4	0.00
20/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2826	3	2826	3	0.00
20/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2877	3	2877	3	0.00
20/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	1877	2	1877	2	630.00
20/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	2880	3	2880	3	0.00
20/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	2856	3	2856	3	0.00
20/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	2904	3	2904	3	0.00
20/11/2013	R208 On 06-November-14			Bond Future	7.92	94.8534	7.9152	94.8534	0.00
20/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	2241	2	2241	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
20/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	2280	2	2280	2	0.00
20/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	2261	2	2261	2	0.00
20/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4836	5	4836	5	0.00
20/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	4508	5	4508	5	0.00
20/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2100	2	2100	2	1,520.00
20/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	4538	5	4538	5	0.00
20/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	4479	5	4479	5	0.00
20/11/2013	R209 On 06-February-14			Bond Future	8.99	75.9004	8.9858	75.9004	23,202.00
20/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1349	1	1349	1	0.00
20/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1398	1	1398	1	0.00
20/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1374	1	1374	1	0.00
20/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	4842	5	4842	5	0.00
20/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	4729	5	4729	5	0.00
20/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	4785	5	4785	5	0.00
20/11/2013	R209 On 08-May-14			Bond Future	9.08	73.7551	9.0756	73.7551	0.00
20/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	979	1	979	1	0.00
20/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	965	1	965	1	0.00
20/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	951	1	951	1	0.00
20/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	11035	11	11035	11	0.00
20/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	10958	11	10958	11	0.00
20/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	11112	11	11112	11	0.00
20/11/2013	R209 On 07-August-14			Bond Future	9.16	74.7797	9.1603	74.7797	0.00
20/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4525	4	4525	4	0.00
20/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4559	4	4559	4	0.00
20/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4491	4	4491	4	0.00
20/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5299	5	5299	5	0.00
20/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5380	6	5380	6	0.00
20/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5339	5	5339	5	0.00
20/11/2013	R209 On 06-November-14			Bond Future	9.25	72.6663	9.2494	72.6663	0.00
20/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4784	5	4784	5	0.00
20/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4816	5	4816	5	0.00
20/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4848	5	4848	5	0.00
20/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	6692	7	6692	7	0.00
20/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	6606	7	6606	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
20/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	6649	7	6649	7	0.00
20/11/2013	R210 On 06-February-14			Bond Future	161.74	162.3240	161.7430	162.3240	1,319.00
20/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	253	1	253	1	0.00
20/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	233	1	233	1	0.00
20/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	243	1	243	1	0.00
20/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
20/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
20/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
20/11/2013	R211 On 06-February-14			Bond Future	129.05	129.0657	129.0497	129.0657	522.00
20/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	40	0	40	0	0.00
20/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	50	0	50	0	0.00
20/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	60	0	60	0	0.00
20/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
20/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
20/11/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
20/11/2013	R212 On 06-February-14			Bond Future	131.65	131.6507	131.6479	131.6507	21,791.00
20/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1342	1	1342	1	0.00
20/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1362	1	1362	1	0.00
20/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1352	1	1352	1	0.00
20/11/2013	R213 On 06-February-14			Bond Future	8.81	87.1456	8.8122	87.1456	21,021.00
20/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	1212	1	1212	1	0.00
20/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	1189	1	1189	1	0.00
20/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	1167	1	1167	1	0.00
20/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	5279	5	5279	5	0.00
20/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	5219	5	5219	5	0.00
20/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	5339	5	5339	5	0.00
20/11/2013	R213 On 08-May-14			Bond Future	8.91	84.7553	8.9058	84.7553	0.00
20/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	959	1	959	1	0.00
20/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	945	1	945	1	0.00
20/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	973	1	973	1	0.00
20/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	11321	11	11321	11	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
20/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	11397	12	11397	12	0.00
20/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	11245	11	11245	11	0.00
20/11/2013	R213 On 07-August-14			Bond Future	9.00	85.9325	8.9953	85.9325	0.00
20/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	4489	4	4489	4	0.00
20/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4557	4	4557	4	0.00
20/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	4523	4	4523	4	0.00
20/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	5616	6	5616	6	0.00
20/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	5575	6	5575	6	0.00
20/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	5658	6	5658	6	0.00
20/11/2013	R213 On 06-November-14			Bond Future	9.09	83.5796	9.0913	83.5796	0.00
20/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	4885	5	4885	5	0.00
20/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	4950	5	4950	5	0.00
20/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	4917	5	4917	5	0.00
20/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	6713	7	6713	7	0.00
20/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	6756	7	6756	7	0.00
20/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	6670	7	6670	7	0.00
20/11/2013	R214 On 06-February-14			Bond Future	9.14	76.2227	9.1383	76.2227	2,927.00
20/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2429	2	2429	2	0.00
20/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2395	2	2395	2	0.00
20/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2361	2	2361	2	0.00
20/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	3481	4	3481	4	0.00
20/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	3526	4	3526	4	0.00
20/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	3436	4	3436	4	0.00
20/11/2013	R214 On 08-May-14			Bond Future	9.23	73.9413	9.2274	73.9413	0.00
20/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3451	3	3451	3	0.00
20/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3484	3	3484	3	0.00
20/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3418	3	3418	3	0.00
20/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5175	5	5175	5	0.00
20/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5221	5	5221	5	0.00
20/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5267	6	5267	6	0.00
20/11/2013	R248 On 06-February-14			Bond Future	9.21	98.6484	9.2108	98.6484	10,220.00
20/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00

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20/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	1210	2	1210	2	0.00
20/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	1109	2	1109	2	0.00
20/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	1008	2	1008	2	0.00
20/11/2013	R248 On 08-May-14			Bond Future	9.30	95.5251	9.3026	95.5251	0.00
20/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
20/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	2517	3	2517	3	0.00
20/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	2415	3	2415	3	0.00
20/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	2620	3	2620	3	0.00