



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 26/11/2013 To: 26/11/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	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
26/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	2025 On 06-February-14			Bond Future	110.70	110.7013	110.7015	110.7013	0.00
26/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
26/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
26/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
26/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	299	0	0	0	0.00
26/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	289	0	0	0	0.00
26/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	309	0	0	0	0.00
26/11/2013	2037 On 06-February-14			Bond Future	9.22	94.1070	93.4696	94.1070	1,652.00
26/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	1543	2	2	2	0.00
26/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	1456	2	1	2	0.00
26/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	1369	2	1	2	0.00
26/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
26/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
26/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
26/11/2013	2037 On 08-May-14			Bond Future	9.32	95.3448	94.6991	95.3448	0.00
26/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	628	1	1	1	0.00
26/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	453	1	0	1	0.00
26/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	541	1	1	1	0.00
26/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
26/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
26/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
26/11/2013	2037 On 07-August-14			Bond Future	9.42	92.4074	91.7510	92.4074	0.00
26/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
26/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
26/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
26/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	3366	3	3	3	0.00
26/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	3275	3	3	3	0.00
26/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	3184	3	3	3	0.00
26/11/2013	2038 On 06-February-14			Bond Future	106.96	106.9545	106.9563	106.9545	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
26/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
26/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
26/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
26/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	44	0	0	0	0.00
26/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	54	0	0	0	0.00
26/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	34	0	0	0	0.00
26/11/2013	2050 On 06-February-14			Bond Future	111.47	111.4720	111.4738	111.4720	472.00
26/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1474	1	1	1	0.00
26/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1464	1	1	1	0.00
26/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1484	1	1	1	0.00
26/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
26/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
26/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
26/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	AL37 On 06-February-14			Index Future	413.38	414.1900	413.3770	414.1900	0.00
26/11/2013	AL37 On 08-May-14			Index Future	418.82	419.6390	418.8160	419.6390	0.00
26/11/2013	AL7T On 06-February-14			Index Future	486.51	488.1880	486.5070	488.1880	1.00
26/11/2013	AL7T On 08-May-14			Index Future	492.91	494.6100	492.9080	494.6100	0.00
26/11/2013	ALBI On 06-February-14			Index Future	437.79	439.4160	437.7860	439.4160	790.00
26/11/2013	ALBI On 08-May-14			Index Future	443.55	445.1970	443.5450	445.1970	85.00
26/11/2013	ALBI On 07-August-14			Index Future	449.68	451.3580	449.6750	451.3580	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
26/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	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
26/11/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2013	EL28 On 06-February-14			Bond Future	113.07	113.0662	113.0682	113.0662	0.00
26/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2078	2	2	2	0.00
26/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2058	2	2	2	0.00
26/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2068	2	2	2	0.00
26/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
26/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
26/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
26/11/2013	ES33 On 06-February-14			Bond Future	9.77	83.9492	83.3925	83.9492	6,292.00
26/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
26/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
26/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
26/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1668	1	2	1	0.00
26/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1593	1	2	1	0.00
26/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1744	1	2	1	0.00
26/11/2013	ES33 On 08-May-14			Bond Future	9.90	81.2714	80.7075	81.2714	0.00
26/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
26/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
26/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
26/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2543	2	3	2	0.00
26/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2468	2	2	2	0.00
26/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2619	2	3	2	0.00
26/11/2013	GOVI On 06-February-14			GOVI	437.32	438.8490	437.3220	438.8490	460.00
26/11/2013	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
26/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
26/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
26/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	26680	1	3	1	0.00
26/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	26880	1	3	1	0.00
26/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	26780	1	3	1	0.00
26/11/2013	GOVI On 08-May-14			GOVI	443.08	444.6230	443.0760	444.6230	0.00
26/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	10660	3	1	3	0.00
26/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	10760	3	1	3	0.00
26/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	10860	3	1	3	0.00
26/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
26/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
26/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
26/11/2013	GOVI On 07-August-14			GOVI	449.20	450.7750	449.1990	450.7750	0.00
26/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
26/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
26/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
26/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	107910	9	11	9	0.00
26/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	108110	9	11	9	0.00
26/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	108010	9	11	9	0.00
26/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/11/2013	IGOV On 06-February-14			Index Future	200.65	200.6500	200.6500	200.6500	1,328.00
26/11/2013	IGOV On 08-May-14			Index Future	203.31	203.3140	203.3140	203.3140	7.00
26/11/2013	ILBI On 06-February-14			Index Future	543.36	543.3600	543.3590	543.3600	190.00
26/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/11/2013	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
26/11/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/11/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.20	94.8000	94.8000	94.8000	1,500.00
26/11/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.21	94.7900	94.7900	94.7900	1,000.00
26/11/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.27	94.7400	94.7300	94.7400	0.00
26/11/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.30	94.7000	94.7000	94.7000	0.00
26/11/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.38	94.6200	94.6200	94.6200	0.00
26/11/2013	JBAF On	21-May-14			Jibar Tradeable Future	5.55	94.4800	94.4500	94.4800	0.00
26/11/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.63	94.4100	94.3700	94.4100	4,000.00
26/11/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.02	94.0400	93.9800	94.0400	1,000.00
26/11/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.39	93.6900	93.6100	93.6900	0.00
26/11/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.71	93.3800	93.2900	93.3800	150.00
26/11/2013	JBAF On	17-June-15			Jibar Tradeable Future	7.03	93.0800	92.9700	93.0800	3,200.00
26/11/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.32	92.7800	92.6800	92.7800	0.00
26/11/2013	R023 On	06-February-14			Bond Future	8.02	102.1964	101.8133	102.1964	11,259.00
26/11/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R023 On	06-February-14	7.85	Put	Bond Future	1052	1	1	1	0.00
26/11/2013	R023 On	06-February-14	7.84	Put	Bond Future	1116	1	1	1	0.00
26/11/2013	R023 On	06-February-14	7.86	Put	Bond Future	989	1	1	1	0.00
26/11/2013	R023 On	08-May-14			Bond Future	8.12	99.6243	99.2361	99.6243	0.00
26/11/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R023 On	08-May-14	7.61	Put	Bond Future	3191	3	3	3	0.00
26/11/2013	R023 On	08-May-14	7.60	Put	Bond Future	3255	3	3	3	0.00
26/11/2013	R023 On	08-May-14	7.59	Put	Bond Future	3319	3	3	3	0.00
26/11/2013	R157 On	06-February-14			Bond Future	6.25	116.3725	116.3386	116.3725	32,109.00
26/11/2013	R157 On	06-February-14	5.64	Call	Bond Future	110	0	0	0	0.00
26/11/2013	R157 On	06-February-14	5.66	Call	Bond Future	116	0	0	0	0.00
26/11/2013	R157 On	06-February-14	5.65	Call	Bond Future	113	0	0	0	0.00
26/11/2013	R157 On	06-February-14	5.65	Put	Bond Future	1085	1	1	1	0.00

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26/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1098	1	1	1	0.00
26/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1072	1	1	1	0.00
26/11/2013	R157 On 08-May-14			Bond Future	6.44	111.0957	111.0614	111.0957	0.00
26/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	106	0	0	0	0.00
26/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	104	0	0	0	0.00
26/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	103	0	0	0	0.00
26/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1797	2	2	2	0.00
26/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1785	2	2	2	0.00
26/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1809	2	2	2	0.00
26/11/2013	R157 On 07-August-14			Bond Future	6.64	112.6347	112.5978	112.6347	0.00
26/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	721	1	1	1	0.00
26/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	727	1	1	1	0.00
26/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	732	1	1	1	0.00
26/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	615	1	1	1	0.00
26/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	610	1	1	1	0.00
26/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	605	1	1	1	0.00
26/11/2013	R157 On 06-November-14			Bond Future	6.98	107.3808	107.3453	107.3808	0.00
26/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	356	0	0	0	0.00
26/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	353	0	0	0	0.00
26/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	360	0	0	0	0.00
26/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	1013	1	1	1	0.00
26/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	1024	1	1	1	0.00
26/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	1019	1	1	1	0.00
26/11/2013	R186 On 06-February-14			Bond Future	8.32	119.0227	118.4922	119.0227	60,360.00
26/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	924	1	1	1	0.00
26/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	4965	5	5	5	0.00
26/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	903	1	1	1	0.00
26/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	945	1	1	1	0.00
26/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	6046	6	6	6	0.00
26/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	5975	6	6	6	0.00
26/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1300	1	1	1	250.00
26/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	6118	6	6	6	0.00
26/11/2013	R186 On 08-May-14			Bond Future	8.42	120.5885	120.0509	120.5885	640.00
26/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	715	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
26/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	727	1	1	1	0.00
26/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	4540	5	5	5	0.00
26/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	703	1	1	1	0.00
26/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1336	1	1	1	1,933.00
26/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	3887	4	4	4	1,933.00
26/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	12704	12	13	12	0.00
26/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	12790	12	13	12	0.00
26/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	12875	12	13	12	0.00
26/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	9584	9	10	9	0.00
26/11/2013	R186 On 07-August-14			Bond Future	8.52	116.9672	116.4200	116.9672	0.00
26/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	4171	4	4	4	0.00
26/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	4246	5	4	5	0.00
26/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	4208	4	4	4	0.00
26/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	6872	7	7	7	0.00
26/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	6014	6	6	6	0.00
26/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	6110	6	6	6	0.00
26/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	6062	6	6	6	0.00
26/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3609	3	4	3	840.00
26/11/2013	R186 On 06-November-14			Bond Future	8.62	118.5813	118.0285	118.5813	0.00
26/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	8280	9	8	9	0.00
26/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	4069	4	4	4	0.00
26/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	4135	4	4	4	0.00
26/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	4102	4	4	4	0.00
26/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	8033	8	8	8	0.00
26/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	8085	8	8	8	0.00
26/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	7981	8	8	8	0.00
26/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	3940	4	4	4	2,010.00
26/11/2013	R197 On 06-February-14			Bond Future	276.64	276.6434	276.6432	276.6434	2,049.00
26/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	3357	3	3	3	0.00
26/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	3367	3	3	3	0.00
26/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	3347	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2013	R201 On 06-February-14			Bond Future	4.34	104.9394	104.9105	104.9394	0.00
26/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	786	1	1	1	0.00
26/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	794	1	1	1	0.00
26/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	801	1	1	1	0.00
26/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	18	0	0	0	0.00
26/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	17	0	0	0	0.00
26/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	19	0	0	0	0.00
26/11/2013	R201 On 08-May-14			Bond Future	3.94	106.3199	106.2905	106.3199	0.00
26/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	577	1	1	1	0.00
26/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	582	1	1	1	0.00
26/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	573	1	1	1	0.00
26/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	82	0	0	0	0.00
26/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	81	0	0	0	0.00
26/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	83	0	0	0	0.00
26/11/2013	R201 On 07-August-14			Bond Future	2.76	103.3828	103.3511	103.3828	0.00
26/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	926	1	1	1	0.00
26/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	933	1	1	1	0.00
26/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	929	1	1	1	0.00
26/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	5	0	0	0	0.00
26/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	5	0	0	0	0.00
26/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	5	0	0	0	0.00
26/11/2013	R202 On 06-February-14			Bond Future	209.36	209.3575	209.3597	209.3575	43,449.00
26/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	370	0	0	0	0.00
26/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	350	0	0	0	0.00
26/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	360	0	0	0	0.00
26/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
26/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
26/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
26/11/2013	R203 On 06-February-14			Bond Future	7.02	107.3897	107.2236	107.3897	8,517.00
26/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	46	0	0	0	16.00
26/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	96	0	0	0	0.00
26/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	603	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
26/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	90	0	0	0	0.00
26/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	93	0	0	0	0.00
26/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3543	3	4	3	0.00
26/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	2957	3	3	3	0.00
26/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	2897	3	3	3	0.00
26/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1185	1	1	1	0.00
26/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	2927	3	3	3	0.00
26/11/2013	R203 On 08-May-14			Bond Future	7.17	104.6421	104.4739	104.6421	0.00
26/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	149	0	0	0	0.00
26/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	884	1	1	1	13.00
26/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	143	0	0	0	0.00
26/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	146	0	0	0	0.00
26/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	1703	2	2	2	16.00
26/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4509	4	5	4	0.00
26/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	1010	1	1	1	0.00
26/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4481	4	4	4	0.00
26/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4452	4	4	4	0.00
26/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1864	2	2	2	0.00
26/11/2013	R203 On 07-August-14			Bond Future	7.31	106.0913	105.9188	106.0913	0.00
26/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1512	2	2	2	0.00
26/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1498	2	1	2	0.00
26/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1483	2	1	2	0.00
26/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	934	1	1	1	30.00
26/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1518	1	2	1	0.00
26/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1505	1	2	1	0.00
26/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1532	1	2	1	0.00
26/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2239	2	2	2	0.00
26/11/2013	R203 On 06-November-14			Bond Future	7.48	103.3947	103.2215	103.3947	0.00
26/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	948	1	1	1	0.00
26/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	966	1	1	1	0.00
26/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	957	1	1	1	0.00
26/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2598	2	3	2	0.00
26/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2564	2	3	2	0.00
26/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2581	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
26/11/2013	R204 On 06-February-14			Bond Future	7.28	104.2347	104.0241	104.2347	28,279.00
26/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	173	0	0	0	0.00
26/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	178	0	0	0	0.00
26/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	183	0	0	0	0.00
26/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	3874	4	4	4	0.00
26/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3837	4	4	4	0.00
26/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	3912	4	4	4	0.00
26/11/2013	R204 On 08-May-14			Bond Future	7.41	105.6059	105.3926	105.6059	0.00
26/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	245	0	0	0	0.00
26/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	240	0	0	0	0.00
26/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	249	0	0	0	0.00
26/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5725	6	6	6	0.00
26/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5762	6	6	6	0.00
26/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5688	6	6	6	0.00
26/11/2013	R204 On 07-August-14			Bond Future	7.54	103.0368	102.8186	103.0368	0.00
26/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2031	2	2	2	0.00
26/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	2677	3	3	3	0.00
26/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2049	2	2	2	0.00
26/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2014	2	2	2	0.00
26/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1780	2	2	2	530.00
26/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2369	2	2	2	0.00
26/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2331	2	2	2	0.00
26/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2350	2	2	2	0.00
26/11/2013	R204 On 06-November-14			Bond Future	7.68	104.4586	104.2392	104.4586	0.00
26/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1478	2	1	2	0.00
26/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1491	2	1	2	0.00
26/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	3116	3	3	3	0.00
26/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1465	2	1	2	0.00
26/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	3871	4	4	4	0.00
26/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	2024	2	2	2	1,270.00
26/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	3848	4	4	4	0.00
26/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	3894	4	4	4	0.00
26/11/2013	R207 On 06-February-14			Bond Future	7.57	99.2494	99.0116	99.2494	18,702.00
26/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	201	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
26/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	195	0	0	0	0.00
26/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	206	0	0	0	0.00
26/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4621	4	5	4	0.00
26/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4665	4	5	4	0.00
26/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4578	4	5	4	0.00
26/11/2013	R207 On 08-May-14			Bond Future	7.70	100.5550	100.3141	100.5550	0.00
26/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	255	0	0	0	0.00
26/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	259	0	0	0	0.00
26/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	250	0	0	0	0.00
26/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	7250	7	7	7	0.00
26/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	7294	7	7	7	0.00
26/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	7206	7	7	7	0.00
26/11/2013	R207 On 07-August-14			Bond Future	7.82	98.3070	98.0609	98.3070	0.00
26/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2330	2	2	2	0.00
26/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2370	2	2	2	0.00
26/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2350	2	2	2	0.00
26/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2867	3	3	3	0.00
26/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2890	3	3	3	0.00
26/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2844	3	3	3	0.00
26/11/2013	R207 On 06-November-14			Bond Future	7.95	99.6635	99.4158	99.6635	0.00
26/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	1989	2	2	2	0.00
26/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	1957	2	2	2	0.00
26/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	1973	2	2	2	0.00
26/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4489	4	4	4	0.00
26/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4462	4	4	4	0.00
26/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4436	4	4	4	0.00
26/11/2013	R208 On 06-February-14			Bond Future	7.75	97.4031	97.0834	97.4031	11,100.00
26/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	163	0	0	0	0.00
26/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	172	0	0	0	0.00
26/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	167	0	0	0	0.00
26/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	5558	5	6	5	0.00
26/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	5507	5	6	5	0.00
26/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	5609	5	6	5	0.00
26/11/2013	R208 On 08-May-14			Bond Future	7.86	95.2884	94.9646	95.2884	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
26/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	230	0	0	0	0.00
26/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	239	0	0	0	0.00
26/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	235	0	0	0	0.00
26/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	8587	8	9	8	0.00
26/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	8484	8	8	8	0.00
26/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	8536	8	9	8	0.00
26/11/2013	R208 On 07-August-14			Bond Future	7.97	96.6081	96.2780	96.6081	0.00
26/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2429	3	2	3	0.00
26/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	3658	4	4	4	0.00
26/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2406	3	2	3	0.00
26/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2452	3	2	3	0.00
26/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	2147	2	2	2	630.00
26/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	3251	3	3	3	0.00
26/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	3224	3	3	3	0.00
26/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3277	3	3	3	0.00
26/11/2013	R208 On 06-November-14			Bond Future	8.08	94.5447	94.2117	94.5447	0.00
26/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	1905	2	2	2	0.00
26/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	1940	2	2	2	0.00
26/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	1922	2	2	2	0.00
26/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4304	5	4	5	0.00
26/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	4973	5	5	5	0.00
26/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2371	2	2	2	1,520.00
26/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	5004	5	5	5	0.00
26/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	4941	5	5	5	0.00
26/11/2013	R209 On 06-February-14			Bond Future	9.09	75.9445	75.3779	75.9445	23,302.00
26/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1017	1	1	1	0.00
26/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1058	1	1	1	0.00
26/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1037	1	1	1	0.00
26/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	5325	5	5	5	0.00
26/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	5204	5	5	5	0.00
26/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	5264	5	5	5	0.00
26/11/2013	R209 On 08-May-14			Bond Future	9.19	73.7990	73.2250	73.7990	0.00
26/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	787	1	1	1	0.00
26/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	775	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
26/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	763	1	1	1	0.00
26/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	11672	11	12	11	0.00
26/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	11593	11	12	11	0.00
26/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	11750	11	12	11	0.00
26/11/2013	R209 On 07-August-14			Bond Future	9.28	74.8212	74.2379	74.8212	0.00
26/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4054	4	4	4	0.00
26/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4086	4	4	4	0.00
26/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4022	4	4	4	0.00
26/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5668	5	6	5	0.00
26/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5753	5	6	5	0.00
26/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5710	5	6	5	0.00
26/11/2013	R209 On 06-November-14			Bond Future	9.37	72.7088	72.1187	72.7088	0.00
26/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4333	5	4	5	0.00
26/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4363	5	4	5	0.00
26/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4394	5	4	5	0.00
26/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	7093	7	7	7	0.00
26/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	7004	7	7	7	0.00
26/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	7049	7	7	7	0.00
26/11/2013	R210 On 06-February-14			Bond Future	161.75	161.7448	161.7457	161.7448	1,319.00
26/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	256	0	0	0	0.00
26/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	236	0	0	0	0.00
26/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	246	0	0	0	0.00
26/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
26/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
26/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
26/11/2013	R211 On 06-February-14			Bond Future	129.03	129.0323	129.0270	129.0323	522.00
26/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	17	0	0	0	0.00
26/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	27	0	0	0	0.00
26/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	37	0	0	0	0.00
26/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
26/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
26/11/2013	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
26/11/2013	R212 On 06-February-14			Bond Future	131.64	131.6439	131.6429	131.6439	21,791.00
26/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1347	1	1	1	0.00
26/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1367	1	1	1	0.00
26/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1357	1	1	1	0.00
26/11/2013	R213 On 06-February-14			Bond Future	8.90	87.1547	86.6523	87.1547	21,021.00
26/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	939	1	1	1	0.00
26/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	920	1	1	1	0.00
26/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	901	1	1	1	0.00
26/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	5685	5	6	5	0.00
26/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	5622	5	6	5	0.00
26/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	5749	5	6	5	0.00
26/11/2013	R213 On 08-May-14			Bond Future	9.00	84.7637	84.2547	84.7637	0.00
26/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	795	1	1	1	0.00
26/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	783	1	1	1	0.00
26/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	807	1	1	1	0.00
26/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	11843	11	12	11	0.00
26/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	11920	12	12	12	0.00
26/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	11765	11	12	11	0.00
26/11/2013	R213 On 07-August-14			Bond Future	9.09	85.9375	85.4199	85.9375	0.00
26/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	4094	4	4	4	0.00
26/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4159	4	4	4	0.00
26/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	4127	4	4	4	0.00
26/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	5920	6	6	6	0.00
26/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	5877	6	6	6	0.00
26/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	5964	6	6	6	0.00
26/11/2013	R213 On 06-November-14			Bond Future	9.19	83.5852	83.0619	83.5852	0.00
26/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	4502	5	5	5	0.00
26/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	4564	5	5	5	0.00
26/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	4533	5	5	5	0.00
26/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	7036	7	7	7	0.00
26/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	7081	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
26/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	6992	7	7	7	0.00
26/11/2013	R214 On 06-February-14			Bond Future	9.23	76.5464	75.9633	76.5464	2,927.00
26/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2016	2	2	2	0.00
26/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	1985	2	2	2	0.00
26/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	1954	2	2	2	0.00
26/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	3751	3	4	3	0.00
26/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	3800	3	4	3	0.00
26/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	3703	3	4	3	0.00
26/11/2013	R214 On 08-May-14			Bond Future	9.32	74.2686	73.6777	74.2686	0.00
26/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3067	3	3	3	0.00
26/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3098	3	3	3	0.00
26/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3036	3	3	3	0.00
26/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5478	5	5	5	0.00
26/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5526	5	6	5	0.00
26/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5575	5	6	5	0.00
26/11/2013	R248 On 06-February-14			Bond Future	9.28	99.2167	98.4691	99.2167	10,220.00
26/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	1928	1	2	1	0.00
26/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	1826	1	2	1	0.00
26/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	1725	1	2	1	0.00
26/11/2013	R248 On 08-May-14			Bond Future	9.38	96.0999	95.3426	96.0999	0.00
26/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
26/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	3245	2	3	2	0.00
26/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	3143	2	3	2	0.00
26/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	3347	3	3	3	0.00