



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 27/11/2013 To: 27/11/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	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
27/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	2025 On 06-February-14			Bond Future	110.71	110.7015	110.7084	110.7015	0.00
27/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
27/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
27/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
27/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	292	0	0	0	0.00
27/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	282	0	0	0	0.00
27/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	302	0	0	0	0.00
27/11/2013	2037 On 06-February-14			Bond Future	9.27	93.4696	92.9959	93.4696	1,652.00
27/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	1070	2	1	2	0.00
27/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	982	1	1	1	0.00
27/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	895	1	1	1	0.00
27/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
27/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
27/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
27/11/2013	2037 On 08-May-14			Bond Future	9.37	94.6991	94.2183	94.6991	0.00
27/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	147	1	0	1	0.00
27/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
27/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	60	1	0	1	0.00
27/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
27/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
27/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	27	0	0	0	0.00
27/11/2013	2037 On 07-August-14			Bond Future	9.48	91.7510	91.2624	91.7510	0.00
27/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
27/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
27/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
27/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	3855	3	4	3	0.00
27/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	3764	3	4	3	0.00
27/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	3672	3	4	3	0.00
27/11/2013	2038 On 06-February-14			Bond Future	106.97	106.9563	106.9675	106.9563	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
27/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
27/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
27/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
27/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	32	0	0	0	0.00
27/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	42	0	0	0	0.00
27/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	22	0	0	0	0.00
27/11/2013	2050 On 06-February-14			Bond Future	111.49	111.4738	111.4862	111.4738	472.00
27/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1486	1	1	1	0.00
27/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1476	1	1	1	0.00
27/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1496	1	1	1	0.00
27/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
27/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
27/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
27/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	AL37 On 06-February-14			Index Future	412.35	413.3770	412.3530	413.3770	0.00
27/11/2013	AL37 On 08-May-14			Index Future	417.77	418.8160	417.7730	418.8160	0.00
27/11/2013	AL7T On 06-February-14			Index Future	484.76	486.5070	484.7580	486.5070	1.00
27/11/2013	AL7T On 08-May-14			Index Future	491.13	492.9080	491.1300	492.9080	0.00
27/11/2013	ALBI On 06-February-14			Index Future	436.23	437.7860	436.2250	437.7860	790.00
27/11/2013	ALBI On 08-May-14			Index Future	441.96	443.5450	441.9600	443.5450	85.00
27/11/2013	ALBI On 07-August-14			Index Future	448.06	449.6750	448.0640	449.6750	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
27/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	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
27/11/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2013	EL28 On 06-February-14			Bond Future	113.08	113.0682	113.0810	113.0682	0.00
27/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2091	2	2	2	0.00
27/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2071	2	2	2	0.00
27/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2081	2	2	2	0.00
27/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
27/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
27/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
27/11/2013	ES33 On 06-February-14			Bond Future	9.83	83.3925	83.0109	83.3925	6,292.00
27/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
27/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
27/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
27/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2050	2	2	2	0.00
27/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1974	2	2	2	0.00
27/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2125	2	2	2	0.00
27/11/2013	ES33 On 08-May-14			Bond Future	9.95	80.7075	80.3201	80.7075	0.00
27/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
27/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
27/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
27/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2931	3	3	3	0.00
27/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2856	2	3	2	0.00
27/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	3006	3	3	3	0.00
27/11/2013	GOVI On 06-February-14			GOVI	435.82	437.3220	435.8150	437.3220	460.00
27/11/2013	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
27/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
27/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
27/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	41750	3	4	3	0.00
27/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	41950	3	4	3	0.00
27/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	41850	3	4	3	0.00
27/11/2013	GOVI On 08-May-14			GOVI	441.54	443.0760	441.5440	443.0760	0.00
27/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	1	0	1	0.00
27/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	1	0	1	0.00
27/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	1	0	1	0.00
27/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	4560	0	0	0	0.00
27/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	4660	0	0	0	0.00
27/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	4460	0	0	0	0.00
27/11/2013	GOVI On 07-August-14			GOVI	447.64	449.1990	447.6430	449.1990	0.00
27/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
27/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
27/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
27/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	123470	11	12	11	0.00
27/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	123670	11	12	11	0.00
27/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	123570	11	12	11	0.00
27/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/11/2013	IGOV On 06-February-14			Index Future	200.87	200.6500	200.8680	200.6500	1,328.00
27/11/2013	IGOV On 08-May-14			Index Future	203.53	203.3140	203.5330	203.3140	7.00
27/11/2013	ILBI On 06-February-14			Index Future	543.39	543.3590	543.3900	543.3590	190.00
27/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/11/2013	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
27/11/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/11/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.20	94.8000	94.8000	94.8000	1,500.00
27/11/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.21	94.7900	94.7900	94.7900	1,000.00
27/11/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.26	94.7300	94.7400	94.7300	0.00
27/11/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.33	94.7000	94.6700	94.7000	0.00
27/11/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.41	94.6200	94.5900	94.6200	0.00
27/11/2013	JBAF On	21-May-14			Jibar Tradeable Future	5.59	94.4500	94.4100	94.4500	0.00
27/11/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.66	94.3700	94.3400	94.3700	5,000.00
27/11/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.04	93.9800	93.9600	93.9800	1,000.00
27/11/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.43	93.6100	93.5700	93.6100	0.00
27/11/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.74	93.2900	93.2600	93.2900	150.00
27/11/2013	JBAF On	17-June-15			Jibar Tradeable Future	7.04	92.9700	92.9600	92.9700	2,200.00
27/11/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.33	92.6800	92.6700	92.6800	0.00
27/11/2013	R023 On	06-February-14			Bond Future	8.07	101.8133	101.4475	101.8133	11,259.00
27/11/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R023 On	06-February-14	7.85	Put	Bond Future	1418	1	1	1	0.00
27/11/2013	R023 On	06-February-14	7.84	Put	Bond Future	1482	1	1	1	0.00
27/11/2013	R023 On	06-February-14	7.86	Put	Bond Future	1354	1	1	1	0.00
27/11/2013	R023 On	08-May-14			Bond Future	8.18	99.2361	98.8645	99.2361	0.00
27/11/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R023 On	08-May-14	7.61	Put	Bond Future	3563	3	4	3	0.00
27/11/2013	R023 On	08-May-14	7.60	Put	Bond Future	3626	3	4	3	0.00
27/11/2013	R023 On	08-May-14	7.59	Put	Bond Future	3690	3	4	3	0.00
27/11/2013	R157 On	06-February-14			Bond Future	6.32	116.3386	116.2379	116.3386	32,109.00
27/11/2013	R157 On	06-February-14	5.64	Call	Bond Future	94	0	0	0	0.00
27/11/2013	R157 On	06-February-14	5.66	Call	Bond Future	100	0	0	0	0.00
27/11/2013	R157 On	06-February-14	5.65	Call	Bond Future	97	0	0	0	0.00
27/11/2013	R157 On	06-February-14	5.65	Put	Bond Future	1169	1	1	1	0.00

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27/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1183	1	1	1	0.00
27/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1156	1	1	1	0.00
27/11/2013	R157 On 08-May-14			Bond Future	6.52	111.0614	110.9583	111.0614	0.00
27/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	92	0	0	0	0.00
27/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	90	0	0	0	0.00
27/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	89	0	0	0	0.00
27/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1886	2	2	2	0.00
27/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1874	2	2	2	0.00
27/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1898	2	2	2	0.00
27/11/2013	R157 On 07-August-14			Bond Future	6.74	112.5978	112.4920	112.5978	0.00
27/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	669	1	1	1	0.00
27/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	674	1	1	1	0.00
27/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	680	1	1	1	0.00
27/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	669	1	1	1	0.00
27/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	663	1	1	1	0.00
27/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	658	1	1	1	0.00
27/11/2013	R157 On 06-November-14			Bond Future	7.11	107.3453	107.2399	107.3453	0.00
27/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	329	0	0	0	0.00
27/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	326	0	0	0	0.00
27/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	332	0	0	0	0.00
27/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	1091	1	1	1	0.00
27/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	1102	1	1	1	0.00
27/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	1097	1	1	1	0.00
27/11/2013	R186 On 06-February-14			Bond Future	8.38	118.4922	117.9850	118.4922	60,360.00
27/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	810	1	1	1	0.00
27/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	4613	5	5	5	0.00
27/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	791	1	1	1	0.00
27/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	830	1	1	1	0.00
27/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	6440	6	6	6	0.00
27/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	6366	6	6	6	0.00
27/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1455	1	1	1	250.00
27/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	6513	6	7	6	0.00
27/11/2013	R186 On 08-May-14			Bond Future	8.48	120.0509	119.5359	120.0509	640.00
27/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	638	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
27/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	649	1	1	1	0.00
27/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	4253	5	4	5	0.00
27/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	627	1	1	1	0.00
27/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1211	1	1	1	1,933.00
27/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	4115	4	4	4	1,933.00
27/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	13142	13	13	13	0.00
27/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	13228	13	13	13	0.00
27/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	13315	13	13	13	0.00
27/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	9974	10	10	10	0.00
27/11/2013	R186 On 07-August-14			Bond Future	8.58	116.4200	115.8966	116.4200	0.00
27/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	3963	4	4	4	0.00
27/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	4035	4	4	4	0.00
27/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	3999	4	4	4	0.00
27/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	6582	7	7	7	0.00
27/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	6327	6	6	6	0.00
27/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	6425	6	6	6	0.00
27/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	6376	6	6	6	0.00
27/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3842	4	4	4	840.00
27/11/2013	R186 On 06-November-14			Bond Future	8.69	118.0285	117.4998	118.0285	0.00
27/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	7928	8	8	8	0.00
27/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	3854	4	4	4	0.00
27/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	3918	4	4	4	0.00
27/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	3886	4	4	4	0.00
27/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	8345	8	8	8	0.00
27/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	8398	8	8	8	0.00
27/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	8292	8	8	8	0.00
27/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	4117	4	4	4	2,010.00
27/11/2013	R197 On 06-February-14			Bond Future	276.66	276.6432	276.6583	276.6432	2,049.00
27/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	3342	3	3	3	0.00
27/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	3352	3	3	3	0.00
27/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	3332	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
27/11/2013	R201 On 06-February-14			Bond Future	4.41	104.9105	104.8510	104.9105	0.00
27/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	731	1	1	1	0.00
27/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	739	1	1	1	0.00
27/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	747	1	1	1	0.00
27/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	23	0	0	0	0.00
27/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	22	0	0	0	0.00
27/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	24	0	0	0	0.00
27/11/2013	R201 On 08-May-14			Bond Future	4.04	106.2905	106.2293	106.2905	0.00
27/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	530	1	1	1	0.00
27/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	534	1	1	1	0.00
27/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	525	1	1	1	0.00
27/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	96	0	0	0	0.00
27/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	94	0	0	0	0.00
27/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	97	0	0	0	0.00
27/11/2013	R201 On 07-August-14			Bond Future	2.93	103.3511	103.2878	103.3511	0.00
27/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	866	1	1	1	0.00
27/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	873	1	1	1	0.00
27/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	870	1	1	1	0.00
27/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	9	0	0	0	0.00
27/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	8	0	0	0	0.00
27/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	8	0	0	0	0.00
27/11/2013	R202 On 06-February-14			Bond Future	210.33	209.3597	210.3251	209.3597	43,449.00
27/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	1335	0	1	0	0.00
27/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	1315	0	1	0	0.00
27/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	1325	0	1	0	0.00
27/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
27/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
27/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
27/11/2013	R203 On 06-February-14			Bond Future	7.09	107.2236	107.0172	107.2236	8,517.00
27/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	38	0	0	0	16.00
27/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	80	0	0	0	0.00
27/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	530	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
27/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	75	0	0	0	0.00
27/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	78	0	0	0	0.00
27/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3742	4	4	4	0.00
27/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	3148	3	3	3	0.00
27/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	3087	3	3	3	0.00
27/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1319	1	1	1	0.00
27/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	3118	3	3	3	0.00
27/11/2013	R203 On 08-May-14			Bond Future	7.24	104.4739	104.2638	104.4739	0.00
27/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	128	0	0	0	0.00
27/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	801	1	1	1	13.00
27/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	122	0	0	0	0.00
27/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	125	0	0	0	0.00
27/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	1578	2	2	2	16.00
27/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4699	5	5	5	0.00
27/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	1095	1	1	1	0.00
27/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4670	4	5	4	0.00
27/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4641	4	5	4	0.00
27/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1992	2	2	2	0.00
27/11/2013	R203 On 07-August-14			Bond Future	7.38	105.9188	105.7046	105.9188	0.00
27/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1431	2	1	2	0.00
27/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1417	1	1	1	0.00
27/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1403	1	1	1	0.00
27/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	878	1	1	1	30.00
27/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1652	2	2	2	0.00
27/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1638	2	2	2	0.00
27/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1666	2	2	2	0.00
27/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2397	2	2	2	0.00
27/11/2013	R203 On 06-November-14			Bond Future	7.56	103.2215	103.0061	103.2215	0.00
27/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	888	1	1	1	0.00
27/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	906	1	1	1	0.00
27/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	897	1	1	1	0.00
27/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2753	3	3	3	0.00
27/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2719	3	3	3	0.00
27/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2736	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
27/11/2013	R204 On 06-February-14			Bond Future	7.34	104.0241	103.7827	104.0241	28,279.00
27/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	151	0	0	0	0.00
27/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	156	0	0	0	0.00
27/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	160	0	0	0	0.00
27/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	4093	4	4	4	0.00
27/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	4055	4	4	4	0.00
27/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	4131	4	4	4	0.00
27/11/2013	R204 On 08-May-14			Bond Future	7.47	105.3926	105.1469	105.3926	0.00
27/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	215	0	0	0	0.00
27/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	211	0	0	0	0.00
27/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	219	0	0	0	0.00
27/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5941	6	6	6	0.00
27/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5978	6	6	6	0.00
27/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5903	6	6	6	0.00
27/11/2013	R204 On 07-August-14			Bond Future	7.60	102.8186	102.5684	102.8186	0.00
27/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	1944	2	2	2	0.00
27/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	2568	3	3	3	0.00
27/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	1962	2	2	2	0.00
27/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	1927	2	2	2	0.00
27/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1921	2	2	2	530.00
27/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2532	2	3	2	0.00
27/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2493	2	2	2	0.00
27/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2513	2	3	2	0.00
27/11/2013	R204 On 06-November-14			Bond Future	7.75	104.2392	103.9872	104.2392	0.00
27/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1408	1	1	1	0.00
27/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1420	1	1	1	0.00
27/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	2988	3	3	3	0.00
27/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1395	1	1	1	0.00
27/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	4053	4	4	4	0.00
27/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	2148	2	2	2	1,270.00
27/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	4029	4	4	4	0.00
27/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	4076	4	4	4	0.00
27/11/2013	R207 On 06-February-14			Bond Future	7.64	99.0116	98.7142	99.0116	18,702.00
27/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	170	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
27/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	165	0	0	0	0.00
27/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	175	0	0	0	0.00
27/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4888	5	5	5	0.00
27/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4932	5	5	5	0.00
27/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4844	5	5	5	0.00
27/11/2013	R207 On 08-May-14			Bond Future	7.77	100.3141	100.0119	100.3141	0.00
27/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	222	0	0	0	0.00
27/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	226	0	0	0	0.00
27/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	218	0	0	0	0.00
27/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	7520	7	8	7	0.00
27/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	7564	7	8	7	0.00
27/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	7475	7	7	7	0.00
27/11/2013	R207 On 07-August-14			Bond Future	7.89	98.0609	97.7533	98.0609	0.00
27/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2207	2	2	2	0.00
27/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2246	2	2	2	0.00
27/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2226	2	2	2	0.00
27/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	3051	3	3	3	0.00
27/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	3074	3	3	3	0.00
27/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	3027	3	3	3	0.00
27/11/2013	R207 On 06-November-14			Bond Future	8.02	99.4158	99.1056	99.4158	0.00
27/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	1879	2	2	2	0.00
27/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	1849	2	2	2	0.00
27/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	1864	2	2	2	0.00
27/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4691	4	5	4	0.00
27/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4664	4	5	4	0.00
27/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4637	4	5	4	0.00
27/11/2013	R208 On 06-February-14			Bond Future	7.81	97.0834	96.7513	97.0834	11,100.00
27/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	137	0	0	0	0.00
27/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	146	0	0	0	0.00
27/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	142	0	0	0	0.00
27/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	5864	6	6	6	0.00
27/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	5813	6	6	6	0.00
27/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	5916	6	6	6	0.00
27/11/2013	R208 On 08-May-14			Bond Future	7.93	94.9646	94.6271	94.9646	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
27/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	199	0	0	0	0.00
27/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	207	0	0	0	0.00
27/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	203	0	0	0	0.00
27/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	8894	9	9	9	0.00
27/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	8790	8	9	8	0.00
27/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	8842	9	9	9	0.00
27/11/2013	R208 On 07-August-14			Bond Future	8.04	96.2780	95.9348	96.2780	0.00
27/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2280	2	2	2	0.00
27/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	3459	4	3	4	0.00
27/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2259	2	2	2	0.00
27/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2302	2	2	2	0.00
27/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	2292	2	2	2	630.00
27/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	3446	3	3	3	0.00
27/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	3418	3	3	3	0.00
27/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3473	3	3	3	0.00
27/11/2013	R208 On 06-November-14			Bond Future	8.16	94.2117	93.8653	94.2117	0.00
27/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	1821	2	2	2	0.00
27/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	1854	2	2	2	0.00
27/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	1837	2	2	2	0.00
27/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4140	4	4	4	0.00
27/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	5234	5	5	5	0.00
27/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2554	2	3	2	1,520.00
27/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	5266	5	5	5	0.00
27/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	5202	5	5	5	0.00
27/11/2013	R209 On 06-February-14			Bond Future	9.15	75.3779	74.9842	75.3779	23,302.00
27/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	906	1	1	1	0.00
27/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	944	1	1	1	0.00
27/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	925	1	1	1	0.00
27/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	5608	5	6	5	0.00
27/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	5484	5	5	5	0.00
27/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	5546	5	6	5	0.00
27/11/2013	R209 On 08-May-14			Bond Future	9.24	73.2250	72.8255	73.2250	0.00
27/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	717	1	1	1	0.00
27/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	706	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
27/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	695	1	1	1	0.00
27/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	12002	12	12	12	0.00
27/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	11922	12	12	12	0.00
27/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	12081	12	12	12	0.00
27/11/2013	R209 On 07-August-14			Bond Future	9.33	74.2379	73.8319	74.2379	0.00
27/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	3868	4	4	4	0.00
27/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	3899	4	4	4	0.00
27/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	3837	4	4	4	0.00
27/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5888	6	6	6	0.00
27/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5975	6	6	6	0.00
27/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5931	6	6	6	0.00
27/11/2013	R209 On 06-November-14			Bond Future	9.43	72.1187	71.7084	72.1187	0.00
27/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4119	4	4	4	0.00
27/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4149	4	4	4	0.00
27/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4179	4	4	4	0.00
27/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	7290	7	7	7	0.00
27/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	7199	7	7	7	0.00
27/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	7245	7	7	7	0.00
27/11/2013	R210 On 06-February-14			Bond Future	161.76	161.7457	161.7585	161.7457	1,319.00
27/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	268	0	0	0	0.00
27/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	248	0	0	0	0.00
27/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	258	0	0	0	0.00
27/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
27/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
27/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
27/11/2013	R211 On 06-February-14			Bond Future	129.02	129.0270	129.0186	129.0270	522.00
27/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	9	0	0	0	0.00
27/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	19	0	0	0	0.00
27/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	29	0	0	0	0.00
27/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
27/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
27/11/2013	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
27/11/2013	R212 On	06-February-14			Bond Future	131.65	131.6429	131.6480	131.6429	21,791.00
27/11/2013	R212 On	06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R212 On	06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R212 On	06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R212 On	06-February-14	132.99	Put	Bond Future	1342	1	1	1	0.00
27/11/2013	R212 On	06-February-14	133.01	Put	Bond Future	1362	1	1	1	0.00
27/11/2013	R212 On	06-February-14	133.00	Put	Bond Future	1352	1	1	1	0.00
27/11/2013	R213 On	06-February-14			Bond Future	8.96	86.6523	86.2102	86.6523	21,021.00
27/11/2013	R213 On	06-February-14	8.31	Call	Bond Future	812	1	1	1	0.00
27/11/2013	R213 On	06-February-14	8.30	Call	Bond Future	795	1	1	1	0.00
27/11/2013	R213 On	06-February-14	8.29	Call	Bond Future	777	1	1	1	0.00
27/11/2013	R213 On	06-February-14	8.30	Put	Bond Future	6003	6	6	6	0.00
27/11/2013	R213 On	06-February-14	8.31	Put	Bond Future	5937	6	6	6	0.00
27/11/2013	R213 On	06-February-14	8.29	Put	Bond Future	6068	6	6	6	0.00
27/11/2013	R213 On	08-May-14			Bond Future	9.06	84.2547	83.8060	84.2547	0.00
27/11/2013	R213 On	08-May-14	7.65	Call	Bond Future	718	1	1	1	0.00
27/11/2013	R213 On	08-May-14	7.64	Call	Bond Future	707	1	1	1	0.00
27/11/2013	R213 On	08-May-14	7.66	Call	Bond Future	729	1	1	1	0.00
27/11/2013	R213 On	08-May-14	7.65	Put	Bond Future	12215	12	12	12	0.00
27/11/2013	R213 On	08-May-14	7.64	Put	Bond Future	12293	12	12	12	0.00
27/11/2013	R213 On	08-May-14	7.66	Put	Bond Future	12136	12	12	12	0.00
27/11/2013	R213 On	07-August-14			Bond Future	9.15	85.4199	84.9640	85.4199	0.00
27/11/2013	R213 On	07-August-14	8.84	Call	Bond Future	3890	4	4	4	0.00
27/11/2013	R213 On	07-August-14	8.86	Call	Bond Future	3953	4	4	4	0.00
27/11/2013	R213 On	07-August-14	8.85	Call	Bond Future	3921	4	4	4	0.00
27/11/2013	R213 On	07-August-14	8.85	Put	Bond Future	6171	6	6	6	0.00
27/11/2013	R213 On	07-August-14	8.86	Put	Bond Future	6126	6	6	6	0.00
27/11/2013	R213 On	07-August-14	8.84	Put	Bond Future	6215	6	6	6	0.00
27/11/2013	R213 On	06-November-14			Bond Future	9.25	83.0619	82.6011	83.0619	0.00
27/11/2013	R213 On	06-November-14	8.84	Call	Bond Future	4303	5	4	5	0.00
27/11/2013	R213 On	06-November-14	8.86	Call	Bond Future	4363	5	4	5	0.00
27/11/2013	R213 On	06-November-14	8.85	Call	Bond Future	4333	5	4	5	0.00
27/11/2013	R213 On	06-November-14	8.85	Put	Bond Future	7297	7	7	7	0.00
27/11/2013	R213 On	06-November-14	8.84	Put	Bond Future	7343	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
27/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	7252	7	7	7	0.00
27/11/2013	R214 On 06-February-14			Bond Future	9.28	75.9633	75.5589	75.9633	2,927.00
27/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	1833	2	2	2	0.00
27/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	1804	2	2	2	0.00
27/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	1775	2	2	2	0.00
27/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	3974	4	4	4	0.00
27/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	4024	4	4	4	0.00
27/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	3924	4	4	4	0.00
27/11/2013	R214 On 08-May-14			Bond Future	9.37	73.6777	73.2673	73.6777	0.00
27/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	2879	3	3	3	0.00
27/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	2909	3	3	3	0.00
27/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	2850	3	3	3	0.00
27/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5700	5	6	5	0.00
27/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5749	6	6	6	0.00
27/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5799	6	6	6	0.00
27/11/2013	R248 On 06-February-14			Bond Future	9.34	98.4691	97.9517	98.4691	10,220.00
27/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	2445	2	2	2	0.00
27/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	2344	2	2	2	0.00
27/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	2243	2	2	2	0.00
27/11/2013	R248 On 08-May-14			Bond Future	9.43	95.3426	94.8174	95.3426	0.00
27/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
27/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	3770	3	4	3	0.00
27/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	3668	3	4	3	0.00
27/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	3873	3	4	3	0.00