



# 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
25/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	2025 On 06-February-14			Bond Future	110.70	110.7017	110.7013	110.7017	0.00
25/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
25/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
25/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
25/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	299	0	299	0	0.00
25/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	289	0	289	0	0.00
25/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	309	0	309	0	0.00
25/11/2013	2037 On 06-February-14			Bond Future	9.14	94.2373	9.1447	94.2373	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
25/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	2181	2	2181	2	0.00
25/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	2093	2	2093	2	0.00
25/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	2006	2	2006	2	0.00
25/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
25/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
25/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
25/11/2013	2037 On 08-May-14			Bond Future	9.25	95.4774	9.2452	95.4774	0.00
25/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	1273	1	1273	1	0.00
25/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	1099	1	1099	1	0.00
25/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	1186	1	1186	1	0.00
25/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
25/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
25/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
25/11/2013	2037 On 07-August-14			Bond Future	9.34	92.5443	9.3431	92.5443	0.00
25/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
25/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
25/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
25/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	2710	3	2710	3	0.00
25/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	2619	2	2619	2	0.00
25/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	2527	2	2527	2	0.00
25/11/2013	2038 On 06-February-14			Bond Future	106.95	106.9535	106.9545	106.9535	24.00
25/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
25/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
25/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
25/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	45	0	45	0	0.00
25/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	55	0	55	0	0.00
25/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	35	0	35	0	0.00
25/11/2013	2050 On 06-February-14			Bond Future	111.47	111.4706	111.4720	111.4706	472.00
25/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1472	1	1472	1	0.00
25/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1462	1	1462	1	0.00
25/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1482	1	1482	1	0.00
25/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
25/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
25/11/2013	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
25/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	AL37 On 06-February-14			Index Future	414.19	414.4710	414.1900	414.4710	0.00
25/11/2013	AL37 On 08-May-14			Index Future	419.64	419.9260	419.6390	419.9260	0.00
25/11/2013	AL7T On 06-February-14			Index Future	488.19	488.5850	488.1880	488.5850	1.00
25/11/2013	AL7T On 08-May-14			Index Future	494.61	495.0150	494.6100	495.0150	0.00
25/11/2013	ALBI On 06-February-14			Index Future	439.42	439.7220	439.4160	439.7220	790.00
25/11/2013	ALBI On 08-May-14			Index Future	445.20	445.5090	445.1970	445.5090	85.00
25/11/2013	ALBI On 07-August-14			Index Future	451.36	451.6870	451.3580	451.6870	0.00
25/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	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
25/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2013	EL28 On 06-February-14			Bond Future	113.07	113.0647	113.0662	113.0647	0.00
25/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2076	2	2076	2	0.00
25/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2056	2	2056	2	0.00
25/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2066	2	2066	2	0.00
25/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
25/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
25/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
25/11/2013	ES33 On 06-February-14			Bond Future	9.70	84.0538	9.6988	84.0538	6,292.00
25/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
25/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
25/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
25/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1111	1	1111	1	0.00
25/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1036	1	1036	1	0.00
25/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1187	1	1187	1	0.00
25/11/2013	ES33 On 08-May-14			Bond Future	9.82	81.3780	9.8181	81.3780	0.00
25/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
25/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
25/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
25/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	1979	2	1979	2	0.00
25/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	1904	2	1904	2	0.00
25/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2055	2	2055	2	0.00
25/11/2013	GOVI On 06-February-14			GOVI	438.85	439.1410	438.8490	439.1410	379.00
25/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
25/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
25/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
25/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	11410	1	11410	1	0.00
25/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	11610	1	11610	1	0.00
25/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	11510	1	11510	1	0.00
25/11/2013	GOVI On 08-May-14			GOVI	444.62	444.9200	444.6230	444.9200	0.00
25/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	26130	3	26130	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
25/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	26230	3	26230	3	0.00
25/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	26330	3	26330	3	0.00
25/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
25/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
25/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
25/11/2013	GOVI On 07-August-14			GOVI	450.78	451.0890	450.7750	451.0890	0.00
25/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
25/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
25/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
25/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	92150	9	92150	9	0.00
25/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	92350	9	92350	9	0.00
25/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	92250	9	92250	9	0.00
25/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/11/2013	IGOV On 06-February-14			Index Future	200.65	200.6500	200.6500	200.6500	1,328.00
25/11/2013	IGOV On 08-May-14			Index Future	203.31	203.3160	203.3140	203.3160	7.00
25/11/2013	ILBI On 06-February-14			Index Future	543.36	543.2390	543.3600	543.2390	190.00
25/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
25/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/11/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/11/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/11/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.20	94.8000	5.2000	94.8000	1,500.00
25/11/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.21	94.8000	5.2100	94.8000	1,000.00
25/11/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.26	94.7200	5.2600	94.7200	0.00
25/11/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.30	94.6900	5.3000	94.6900	0.00
25/11/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.38	94.6000	5.3800	94.6000	0.00
25/11/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.52	94.4900	5.5200	94.4900	0.00
25/11/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.59	94.3600	5.5900	94.3600	4,000.00
25/11/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.96	93.9600	5.9600	93.9600	1,000.00
25/11/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.31	93.6100	6.3100	93.6100	0.00
25/11/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.62	93.3100	6.6200	93.3100	150.00
25/11/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.92	93.0000	6.9200	93.0000	3,200.00
25/11/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.22	92.7100	7.2200	92.7100	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
25/11/2013	R023 On 06-February-14			Bond Future	7.96	102.3203	7.9556	102.3203	11,259.00
25/11/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R023 On 06-February-14	7.85	Put	Bond Future	669	1	669	1	0.00
25/11/2013	R023 On 06-February-14	7.84	Put	Bond Future	733	1	733	1	0.00
25/11/2013	R023 On 06-February-14	7.86	Put	Bond Future	605	0	605	0	0.00
25/11/2013	R023 On 08-May-14			Bond Future	8.06	99.7504	8.0581	99.7504	0.00
25/11/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R023 On 08-May-14	7.61	Put	Bond Future	2803	3	2803	3	0.00
25/11/2013	R023 On 08-May-14	7.60	Put	Bond Future	2867	3	2867	3	0.00
25/11/2013	R023 On 08-May-14	7.59	Put	Bond Future	2930	3	2930	3	0.00
25/11/2013	R157 On 06-February-14			Bond Future	6.23	116.3795	6.2325	116.3795	32,109.00
25/11/2013	R157 On 06-February-14	5.64	Call	Bond Future	118	0	118	0	0.00
25/11/2013	R157 On 06-February-14	5.66	Call	Bond Future	125	0	125	0	0.00
25/11/2013	R157 On 06-February-14	5.65	Call	Bond Future	121	0	121	0	0.00
25/11/2013	R157 On 06-February-14	5.65	Put	Bond Future	1059	1	1059	1	0.00
25/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1072	1	1072	1	0.00
25/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1047	1	1047	1	0.00
25/11/2013	R157 On 08-May-14			Bond Future	6.42	111.1034	6.4179	111.1034	0.00
25/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	112	0	112	0	0.00
25/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	110	0	110	0	0.00
25/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	108	0	108	0	0.00
25/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1768	2	1768	2	0.00
25/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1756	2	1756	2	0.00
25/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1780	2	1780	2	0.00
25/11/2013	R157 On 07-August-14			Bond Future	6.61	112.6454	6.6094	112.6454	0.00
25/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	742	1	742	1	0.00
25/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	748	1	748	1	0.00
25/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	754	1	754	1	0.00
25/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	599	1	599	1	0.00
25/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	594	1	594	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
25/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	589	1	589	1	0.00
25/11/2013	R157 On 06-November-14			Bond Future	6.94	107.3902	6.9403	107.3902	0.00
25/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	369	0	369	0	0.00
25/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	366	0	366	0	0.00
25/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	373	0	373	0	0.00
25/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	991	1	991	1	0.00
25/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	1001	1	1001	1	0.00
25/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	996	1	996	1	0.00
25/11/2013	R186 On 06-February-14			Bond Future	8.26	119.1042	8.2595	119.1042	59,560.00
25/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1073	1	1073	1	0.00
25/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	5365	5	5365	5	0.00
25/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1049	1	1049	1	0.00
25/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1096	1	1096	1	0.00
25/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	5664	6	5664	6	0.00
25/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	5595	6	5595	6	0.00
25/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1170	1	1170	1	250.00
25/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	5733	6	5733	6	0.00
25/11/2013	R186 On 08-May-14			Bond Future	8.36	120.6717	8.3601	120.6717	640.00
25/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	801	1	801	1	0.00
25/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	815	1	815	1	0.00
25/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	4850	5	4850	5	0.00
25/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	788	1	788	1	0.00
25/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1475	2	1475	2	1,933.00
25/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	3659	4	3659	4	1,933.00
25/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	12254	12	12254	12	0.00
25/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	12339	12	12339	12	0.00
25/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	12423	12	12423	12	0.00
25/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	9185	9	9185	9	0.00
25/11/2013	R186 On 07-August-14			Bond Future	8.45	117.0545	8.4547	117.0545	0.00
25/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	4438	5	4438	5	0.00
25/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	4515	5	4515	5	0.00
25/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	4476	5	4476	5	0.00
25/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	7227	7	7227	7	0.00
25/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	5737	6	5737	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
25/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	5830	6	5830	6	0.00
25/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	5783	6	5783	6	0.00
25/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3417	3	3417	3	840.00
25/11/2013	R186 On 06-November-14			Bond Future	8.55	118.6684	8.5542	118.6684	0.00
25/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	8646	9	8646	9	0.00
25/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	4312	4	4312	4	0.00
25/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	4380	4	4380	4	0.00
25/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	4346	4	4346	4	0.00
25/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	7724	8	7724	8	0.00
25/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	7775	8	7775	8	0.00
25/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	7673	8	7673	8	0.00
25/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	3753	4	3753	4	2,010.00
25/11/2013	R197 On 06-February-14			Bond Future	276.64	276.6452	276.6434	276.6452	2,049.00
25/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	3357	3	3357	3	0.00
25/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	3367	3	3367	3	0.00
25/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	3347	3	3347	3	0.00
25/11/2013	R201 On 06-February-14			Bond Future	4.31	104.8884	4.3081	104.8884	0.00
25/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	813	1	813	1	0.00
25/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	821	1	821	1	0.00
25/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	829	1	829	1	0.00
25/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	17	0	17	0	0.00
25/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	16	0	16	0	0.00
25/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	17	0	17	0	0.00
25/11/2013	R201 On 08-May-14			Bond Future	3.89	106.2688	3.8884	106.2688	0.00
25/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	601	1	601	1	0.00
25/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	606	1	606	1	0.00
25/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	596	1	596	1	0.00
25/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	76	0	76	0	0.00
25/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	75	0	75	0	0.00
25/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	78	0	78	0	0.00
25/11/2013	R201 On 07-August-14			Bond Future	2.67	103.3337	2.6740	103.3337	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
25/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	957	1	957	1	0.00
25/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	964	1	964	1	0.00
25/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	960	1	960	1	0.00
25/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	4	0	4	0	0.00
25/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	4	0	4	0	0.00
25/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	4	0	4	0	0.00
25/11/2013	R202 On 06-February-14			Bond Future	209.36	209.3560	209.3575	209.3560	43,449.00
25/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	368	0	368	0	0.00
25/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	348	0	348	0	0.00
25/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	358	0	358	0	0.00
25/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
25/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
25/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
25/11/2013	R203 On 06-February-14			Bond Future	6.97	107.4712	6.9695	107.4712	8,517.00
25/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	57	0	57	0	16.00
25/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	116	0	116	0	0.00
25/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	678	1	678	1	13.00
25/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	109	0	109	0	0.00
25/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	112	0	112	0	0.00
25/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3388	3	3388	3	0.00
25/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	2810	3	2810	3	0.00
25/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	2751	3	2751	3	0.00
25/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1094	1	1094	1	0.00
25/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	2780	3	2780	3	0.00
25/11/2013	R203 On 08-May-14			Bond Future	7.11	104.7253	7.1105	104.7253	0.00
25/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	168	0	168	0	0.00
25/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	955	1	955	1	13.00
25/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	162	0	162	0	0.00
25/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	165	0	165	0	0.00
25/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	1807	2	1807	2	16.00
25/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4360	4	4360	4	0.00
25/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	947	1	947	1	0.00
25/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4332	4	4332	4	0.00
25/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4303	4	4303	4	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
25/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1767	2	1767	2	0.00
25/11/2013	R203 On 07-August-14			Bond Future	7.25	106.1783	7.2452	106.1783	0.00
25/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1604	2	1604	2	0.00
25/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1589	2	1589	2	0.00
25/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1575	2	1575	2	0.00
25/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	1003	1	1003	1	30.00
25/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1438	1	1438	1	0.00
25/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1425	1	1425	1	0.00
25/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1450	1	1450	1	0.00
25/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2134	2	2134	2	0.00
25/11/2013	R203 On 06-November-14			Bond Future	7.41	103.4816	7.4124	103.4816	0.00
25/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	1012	1	1012	1	0.00
25/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	1032	1	1032	1	0.00
25/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	1022	1	1022	1	0.00
25/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2489	2	2489	2	0.00
25/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2456	2	2456	2	0.00
25/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2473	2	2473	2	0.00
25/11/2013	R204 On 06-February-14			Bond Future	7.23	104.3382	7.2302	104.3382	28,279.00
25/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	204	0	204	0	0.00
25/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	210	0	210	0	0.00
25/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	215	0	215	0	0.00
25/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	3695	4	3695	4	0.00
25/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3658	4	3658	4	0.00
25/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	3732	4	3732	4	0.00
25/11/2013	R204 On 08-May-14			Bond Future	7.36	105.7113	7.3568	105.7113	0.00
25/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	273	0	273	0	0.00
25/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	269	0	269	0	0.00
25/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	278	0	278	0	0.00
25/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5540	5	5540	5	0.00
25/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5577	5	5577	5	0.00
25/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5503	5	5503	5	0.00
25/11/2013	R204 On 07-August-14			Bond Future	7.48	103.1463	7.4770	103.1463	0.00
25/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2144	2	2144	2	0.00
25/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	2809	3	2809	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
25/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2163	2	2163	2	0.00
25/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2125	2	2125	2	0.00
25/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1693	2	1693	2	530.00
25/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2262	2	2262	2	0.00
25/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2225	2	2225	2	0.00
25/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2244	2	2244	2	0.00
25/11/2013	R204 On 06-November-14			Bond Future	7.61	104.5684	7.6125	104.5684	0.00
25/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1562	2	1562	2	0.00
25/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1576	2	1576	2	0.00
25/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	3249	3	3249	3	0.00
25/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1549	2	1549	2	0.00
25/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	3736	4	3736	4	0.00
25/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	1937	2	1937	2	1,270.00
25/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	3713	4	3713	4	0.00
25/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	3758	4	3758	4	0.00
25/11/2013	R207 On 06-February-14			Bond Future	7.52	99.3174	7.5223	99.3174	18,702.00
25/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	235	0	235	0	0.00
25/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	229	0	229	0	0.00
25/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	242	0	242	0	0.00
25/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4418	4	4418	4	0.00
25/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4461	4	4461	4	0.00
25/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4375	4	4375	4	0.00
25/11/2013	R207 On 08-May-14			Bond Future	7.65	100.6244	7.6454	100.6244	0.00
25/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	284	0	284	0	0.00
25/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	289	0	289	0	0.00
25/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	279	0	279	0	0.00
25/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	7038	7	7038	7	0.00
25/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	7082	7	7082	7	0.00
25/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	6995	7	6995	7	0.00
25/11/2013	R207 On 07-August-14			Bond Future	7.76	98.3800	7.7629	98.3800	0.00
25/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2454	3	2454	3	0.00
25/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2496	3	2496	3	0.00
25/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2475	3	2475	3	0.00
25/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2746	3	2746	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
25/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2768	3	2768	3	0.00
25/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2724	3	2724	3	0.00
25/11/2013	R207 On 06-November-14			Bond Future	7.89	99.7363	7.8870	99.7363	0.00
25/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	2091	2	2091	2	0.00
25/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	2058	2	2058	2	0.00
25/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	2075	2	2075	2	0.00
25/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4342	4	4342	4	0.00
25/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4316	4	4316	4	0.00
25/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4290	4	4290	4	0.00
25/11/2013	R208 On 06-February-14			Bond Future	7.69	97.4792	7.6866	97.4792	11,100.00
25/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	199	0	199	0	0.00
25/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	210	0	210	0	0.00
25/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	204	0	204	0	0.00
25/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	5275	5	5275	5	0.00
25/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	5225	5	5225	5	0.00
25/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	5326	5	5326	5	0.00
25/11/2013	R208 On 08-May-14			Bond Future	7.80	95.3660	7.7964	95.3660	0.00
25/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	263	0	263	0	0.00
25/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	273	0	273	0	0.00
25/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	268	0	268	0	0.00
25/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	8297	8	8297	8	0.00
25/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	8195	8	8195	8	0.00
25/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	8246	8	8246	8	0.00
25/11/2013	R208 On 07-August-14			Bond Future	7.90	96.6892	7.9000	96.6892	0.00
25/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2592	3	2592	3	0.00
25/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	3864	4	3864	4	0.00
25/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2568	3	2568	3	0.00
25/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2616	3	2616	3	0.00
25/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	2022	2	2022	2	630.00
25/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	3084	3	3084	3	0.00
25/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	3058	3	3058	3	0.00
25/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3109	3	3109	3	0.00
25/11/2013	R208 On 06-November-14			Bond Future	8.01	94.6258	8.0141	94.6258	0.00
25/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	2034	2	2034	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
25/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	2071	2	2071	2	0.00
25/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	2052	2	2052	2	0.00
25/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4515	5	4515	5	0.00
25/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	4770	5	4770	5	0.00
25/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2249	2	2249	2	1,520.00
25/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	4800	5	4800	5	0.00
25/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	4739	5	4739	5	0.00
25/11/2013	R209 On 06-February-14			Bond Future	9.02	76.0531	9.0188	76.0531	23,222.00
25/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1194	1	1194	1	0.00
25/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1240	1	1240	1	0.00
25/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1217	1	1217	1	0.00
25/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	4936	5	4936	5	0.00
25/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	4819	5	4819	5	0.00
25/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	4877	5	4877	5	0.00
25/11/2013	R209 On 08-May-14			Bond Future	9.11	73.9095	9.1097	73.9095	0.00
25/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	893	1	893	1	0.00
25/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	880	1	880	1	0.00
25/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	867	1	867	1	0.00
25/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	11202	11	11202	11	0.00
25/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	11125	11	11125	11	0.00
25/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	11280	11	11280	11	0.00
25/11/2013	R209 On 07-August-14			Bond Future	9.20	74.9351	9.1957	74.9351	0.00
25/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4348	4	4348	4	0.00
25/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4381	4	4381	4	0.00
25/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4314	4	4314	4	0.00
25/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5380	5	5380	5	0.00
25/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5462	5	5462	5	0.00
25/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5421	5	5421	5	0.00
25/11/2013	R209 On 06-November-14			Bond Future	9.29	72.8233	9.2858	72.8233	0.00
25/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4617	5	4617	5	0.00
25/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4649	5	4649	5	0.00
25/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4681	5	4681	5	0.00
25/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	6788	7	6788	7	0.00
25/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	6701	7	6701	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
25/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	6744	7	6744	7	0.00
25/11/2013	R210 On 06-February-14			Bond Future	161.74	161.7444	161.7448	161.7444	1,319.00
25/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	255	0	255	0	0.00
25/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	235	0	235	0	0.00
25/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	245	0	245	0	0.00
25/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
25/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
25/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
25/11/2013	R211 On 06-February-14			Bond Future	129.03	129.0383	129.0323	129.0383	522.00
25/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	22	0	22	0	0.00
25/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	32	0	32	0	0.00
25/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	42	0	42	0	0.00
25/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
25/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
25/11/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
25/11/2013	R212 On 06-February-14			Bond Future	131.64	131.6454	131.6439	131.6454	21,791.00
25/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1346	1	1346	1	0.00
25/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1366	1	1366	1	0.00
25/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1356	1	1356	1	0.00
25/11/2013	R213 On 06-February-14			Bond Future	8.83	87.2258	8.8347	87.2258	21,021.00
25/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	1087	1	1087	1	0.00
25/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	1066	1	1066	1	0.00
25/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	1044	1	1044	1	0.00
25/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	5329	5	5329	5	0.00
25/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	5268	5	5268	5	0.00
25/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	5390	5	5390	5	0.00
25/11/2013	R213 On 08-May-14			Bond Future	8.93	84.8363	8.9292	84.8363	0.00
25/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	888	1	888	1	0.00
25/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	875	1	875	1	0.00
25/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	901	1	901	1	0.00
25/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	11427	11	11427	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
25/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	11503	11	11503	11	0.00
25/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	11350	11	11350	11	0.00
25/11/2013	R213 On 07-August-14			Bond Future	9.02	86.0133	9.0198	86.0133	0.00
25/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	4351	4	4351	4	0.00
25/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4419	4	4419	4	0.00
25/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	4385	4	4385	4	0.00
25/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	5661	6	5661	6	0.00
25/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	5619	6	5619	6	0.00
25/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	5703	6	5703	6	0.00
25/11/2013	R213 On 06-November-14			Bond Future	9.12	83.6610	9.1166	83.6610	0.00
25/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	4755	5	4755	5	0.00
25/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	4820	5	4820	5	0.00
25/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	4788	5	4788	5	0.00
25/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	6768	7	6768	7	0.00
25/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	6811	7	6811	7	0.00
25/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	6725	7	6725	7	0.00
25/11/2013	R214 On 06-February-14			Bond Future	9.15	76.6582	9.1508	76.6582	2,927.00
25/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2291	2	2291	2	0.00
25/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2257	2	2257	2	0.00
25/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2224	2	2224	2	0.00
25/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	3440	3	3440	3	0.00
25/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	3486	3	3486	3	0.00
25/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	3394	3	3394	3	0.00
25/11/2013	R214 On 08-May-14			Bond Future	9.24	74.3822	9.2403	74.3822	0.00
25/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3343	3	3343	3	0.00
25/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3376	3	3376	3	0.00
25/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3310	3	3310	3	0.00
25/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5165	5	5165	5	0.00
25/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5211	5	5211	5	0.00
25/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5258	5	5258	5	0.00
25/11/2013	R248 On 06-February-14			Bond Future	9.21	99.3597	9.2077	99.3597	10,220.00
25/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	1180	1	1180	1	0.00
25/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	1079	1	1079	1	0.00
25/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	978	1	978	1	0.00
25/11/2013	R248 On 08-May-14			Bond Future	9.30	96.2454	9.2996	96.2454	0.00
25/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
25/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	2488	2	2488	2	0.00
25/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	2386	2	2386	2	0.00
25/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	2590	2	2590	2	0.00