



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 15/11/2013 To: 15/11/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	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
15/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	2025 On 06-February-14			Bond Future	110.65	110.1476	110.6469	110.1476	0.00
15/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
15/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
15/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
15/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	353	1	0	1	0.00
15/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	343	1	0	1	0.00
15/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	363	1	0	1	0.00
15/11/2013	2037 On 06-February-14			Bond Future	9.08	93.6040	94.7336	93.6040	1,652.00
15/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	2807	2	3	2	0.00
15/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	2720	2	3	2	0.00
15/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	2633	2	3	2	0.00
15/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
15/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
15/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
15/11/2013	2037 On 08-May-14			Bond Future	9.17	94.8371	95.9805	94.8371	0.00
15/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	1909	1	2	1	0.00
15/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	1735	1	2	1	0.00
15/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	1822	1	2	1	0.00
15/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
15/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
15/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
15/11/2013	2037 On 07-August-14			Bond Future	9.27	91.9016	93.0603	91.9016	0.00
15/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
15/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
15/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
15/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	2057	3	2	3	0.00
15/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	1966	3	2	3	0.00
15/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	1874	3	2	3	0.00
15/11/2013	2038 On 06-February-14			Bond Future	107.04	106.4456	107.0432	106.4456	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
15/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	33	0	0	0	0.00
15/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	43	0	0	0	0.00
15/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	53	0	0	0	0.00
15/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	1	0	1	0.00
15/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	1	0	1	0.00
15/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	1	0	1	0.00
15/11/2013	2050 On 06-February-14			Bond Future	111.46	111.4569	111.4588	111.4569	472.00
15/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1459	1	1	1	0.00
15/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1449	1	1	1	0.00
15/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1469	1	1	1	0.00
15/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
15/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
15/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
15/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	AL37 On 06-February-14			Index Future	415.03	413.1500	415.0280	413.1500	0.00
15/11/2013	AL37 On 08-May-14			Index Future	420.49	418.5930	420.4910	418.5930	0.00
15/11/2013	AL7T On 06-February-14			Index Future	490.01	486.5300	490.0050	486.5300	1.00
15/11/2013	AL7T On 08-May-14			Index Future	496.46	492.9410	496.4560	492.9410	0.00
15/11/2013	ALBI On 06-February-14			Index Future	441.15	437.9440	441.1460	437.9440	784.00
15/11/2013	ALBI On 08-May-14			Index Future	446.95	443.7140	446.9530	443.7140	85.00
15/11/2013	ALBI On 07-August-14			Index Future	453.18	449.8970	453.1780	449.8970	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
15/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	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
15/11/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2013	EL28 On 06-February-14			Bond Future	113.05	113.0502	113.0522	113.0502	0.00
15/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2062	2	2	2	0.00
15/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2042	2	2	2	0.00
15/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2052	2	2	2	0.00
15/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
15/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
15/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
15/11/2013	ES33 On 06-February-14			Bond Future	9.62	83.5970	84.5228	83.5970	6,292.00
15/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
15/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
15/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
15/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	538	1	1	1	0.00
15/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	462	1	0	1	0.00
15/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	613	2	1	2	0.00
15/11/2013	ES33 On 08-May-14			Bond Future	9.74	80.9163	81.8534	80.9163	0.00
15/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
15/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
15/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
15/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	1398	2	1	2	0.00
15/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	1322	2	1	2	0.00
15/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	1473	2	1	2	0.00
15/11/2013	GOVI On 06-February-14			GOVI	440.52	437.4530	440.5230	437.4530	368.00
15/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	5330	0	1	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
15/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	5130	0	1	0	0.00
15/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	5230	0	1	0	0.00
15/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	3	0	3	0.00
15/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	3	0	3	0.00
15/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	3	0	3	0.00
15/11/2013	GOVI On 08-May-14			GOVI	446.32	443.2160	446.3220	443.2160	0.00
15/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	43120	1	4	1	0.00
15/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	43220	1	4	1	0.00
15/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	43320	1	4	1	0.00
15/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
15/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
15/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
15/11/2013	GOVI On 07-August-14			GOVI	452.54	449.3920	452.5370	449.3920	0.00
15/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
15/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
15/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
15/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	74530	11	7	11	0.00
15/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	74730	11	7	11	0.00
15/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	74630	11	7	11	0.00
15/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/11/2013	IGOV On 06-February-14			Index Future	200.88	200.2360	200.8800	200.2360	1,328.00
15/11/2013	IGOV On 08-May-14			Index Future	203.55	202.8990	203.5490	202.8990	7.00
15/11/2013	ILBI On 06-February-14			Index Future	542.14	542.1840	542.1430	542.1840	186.00
15/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/11/2013	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
15/11/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/11/2013	JBAF On	20-November-13			Jibar Tradeable Future	5.19	94.8000	94.8100	94.8000	100.00
15/11/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.21	94.7800	94.7900	94.7800	1,500.00
15/11/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.22	94.7700	94.7800	94.7700	1,000.00
15/11/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.24	94.7200	94.7600	94.7200	0.00
15/11/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.25	94.6700	94.7500	94.6700	400.00
15/11/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.39	94.5500	94.6100	94.5500	0.00
15/11/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.61	94.2800	94.3900	94.2800	4,000.00
15/11/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.99	93.8600	94.0100	93.8600	1,000.00
15/11/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.28	93.5700	93.7200	93.5700	0.00
15/11/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.58	93.2700	93.4200	93.2700	150.00
15/11/2013	JBAF On	17-June-15			Jibar Tradeable Future	6.89	92.9500	93.1100	92.9500	2,200.00
15/11/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.18	92.6600	92.8200	92.6600	0.00
15/11/2013	R023 On	06-February-14			Bond Future	7.89	101.8065	102.6327	101.8065	11,259.00
15/11/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R023 On	06-February-14	7.85	Put	Bond Future	233	1	0	1	0.00
15/11/2013	R023 On	06-February-14	7.84	Put	Bond Future	296	1	0	1	0.00
15/11/2013	R023 On	06-February-14	7.86	Put	Bond Future	169	1	0	1	0.00
15/11/2013	R023 On	08-May-14			Bond Future	7.99	99.2312	100.0672	99.2312	0.00
15/11/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R023 On	08-May-14	7.61	Put	Bond Future	2360	3	2	3	0.00
15/11/2013	R023 On	08-May-14	7.60	Put	Bond Future	2424	3	2	3	0.00
15/11/2013	R023 On	08-May-14	7.59	Put	Bond Future	2487	3	2	3	0.00
15/11/2013	R157 On	06-February-14			Bond Future	6.15	116.2845	116.5109	116.2845	32,109.00
15/11/2013	R157 On	06-February-14	5.64	Call	Bond Future	175	0	0	0	0.00
15/11/2013	R157 On	06-February-14	5.66	Call	Bond Future	184	0	0	0	0.00
15/11/2013	R157 On	06-February-14	5.65	Call	Bond Future	180	0	0	0	0.00
15/11/2013	R157 On	06-February-14	5.65	Put	Bond Future	979	1	1	1	0.00

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15/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	991	1	1	1	0.00
15/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	967	1	1	1	0.00
15/11/2013	R157 On 08-May-14			Bond Future	6.31	111.0088	111.2368	111.0088	0.00
15/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	146	0	0	0	0.00
15/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	143	0	0	0	0.00
15/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	141	0	0	0	0.00
15/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1660	2	2	2	0.00
15/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1649	2	2	2	0.00
15/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1672	2	2	2	0.00
15/11/2013	R157 On 07-August-14			Bond Future	6.47	112.5572	112.7876	112.5572	0.00
15/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	855	1	1	1	0.00
15/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	861	1	1	1	0.00
15/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	867	1	1	1	0.00
15/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	559	1	1	1	0.00
15/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	554	1	1	1	0.00
15/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	550	1	1	1	0.00
15/11/2013	R157 On 06-November-14			Bond Future	6.76	107.2987	107.5343	107.2987	0.00
15/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	453	0	0	0	0.00
15/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	449	0	0	0	0.00
15/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	456	0	0	0	0.00
15/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	920	1	1	1	0.00
15/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	931	1	1	1	0.00
15/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	926	1	1	1	0.00
15/11/2013	R186 On 06-February-14			Bond Future	8.16	118.7583	119.8591	118.7583	55,933.00
15/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1494	1	1	1	0.00
15/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	6154	5	6	5	0.00
15/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1465	1	1	1	0.00
15/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1522	1	2	1	0.00
15/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	5249	6	5	6	0.00
15/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	5185	6	5	6	0.00
15/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1122	1	1	1	250.00
15/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	5313	6	5	6	0.00
15/11/2013	R186 On 08-May-14			Bond Future	8.26	120.3229	121.4368	120.3229	640.00
15/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	1022	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
15/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	1038	1	1	1	0.00
15/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	5465	5	5	5	0.00
15/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	1007	1	1	1	0.00
15/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1803	2	2	2	1,933.00
15/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	3426	4	3	4	1,933.00
15/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	11629	13	12	13	0.00
15/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	11711	13	12	13	0.00
15/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	11793	13	12	13	0.00
15/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	8665	9	9	9	0.00
15/11/2013	R186 On 07-August-14			Bond Future	8.35	116.7091	117.8377	116.7091	0.00
15/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	5013	4	5	4	0.00
15/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	5096	5	5	5	0.00
15/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	5054	5	5	5	0.00
15/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	7918	7	8	7	0.00
15/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	5447	6	5	6	0.00
15/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	5535	6	6	6	0.00
15/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	5490	6	5	6	0.00
15/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3237	4	3	4	840.00
15/11/2013	R186 On 06-November-14			Bond Future	8.45	118.3160	119.4623	118.3160	0.00
15/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	9343	9	9	9	0.00
15/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	4839	4	5	4	0.00
15/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	4912	4	5	4	0.00
15/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	4876	4	5	4	0.00
15/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	7373	8	7	8	0.00
15/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	7421	8	7	8	0.00
15/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	7324	8	7	8	0.00
15/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	3570	4	4	4	2,010.00
15/11/2013	R197 On 06-February-14			Bond Future	278.46	277.1018	278.4609	277.1018	2,049.00
15/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	1539	3	2	3	0.00
15/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	1549	3	2	3	0.00
15/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	1529	3	2	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
15/11/2013	R201 On 06-February-14			Bond Future	4.44	104.7533	104.8227	104.7533	0.00
15/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	715	1	1	1	0.00
15/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	723	1	1	1	0.00
15/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	730	1	1	1	0.00
15/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	35	0	0	0	0.00
15/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	34	0	0	0	0.00
15/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	36	0	0	0	0.00
15/11/2013	R201 On 08-May-14			Bond Future	4.08	106.1334	106.2025	106.1334	0.00
15/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	518	0	1	0	0.00
15/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	522	0	1	0	0.00
15/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	513	0	1	0	0.00
15/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	110	0	0	0	0.00
15/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	109	0	0	0	0.00
15/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	112	0	0	0	0.00
15/11/2013	R201 On 07-August-14			Bond Future	2.97	103.2037	103.2729	103.2037	0.00
15/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	858	1	1	1	0.00
15/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	865	1	1	1	0.00
15/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	861	1	1	1	0.00
15/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	15	0	0	0	0.00
15/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	15	0	0	0	0.00
15/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	15	0	0	0	0.00
15/11/2013	R202 On 06-February-14			Bond Future	209.34	209.3380	209.3405	209.3380	43,449.00
15/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	350	0	0	0	0.00
15/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	330	0	0	0	0.00
15/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	340	0	0	0	0.00
15/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
15/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
15/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
15/11/2013	R203 On 06-February-14			Bond Future	6.94	107.0910	107.4918	107.0910	8,517.00
15/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	94	0	0	0	16.00
15/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	171	0	0	0	0.00
15/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	798	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
15/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	162	0	0	0	0.00
15/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	166	0	0	0	0.00
15/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3323	4	3	4	0.00
15/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	2760	3	3	3	0.00
15/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	2703	3	3	3	0.00
15/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1112	1	1	1	0.00
15/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	2732	3	3	3	0.00
15/11/2013	R203 On 08-May-14			Bond Future	7.08	104.3416	104.7465	104.3416	0.00
15/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	199	0	0	0	0.00
15/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	1037	1	1	1	13.00
15/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	192	0	0	0	0.00
15/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	195	0	0	0	0.00
15/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	1910	2	2	2	16.00
15/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4286	5	4	5	0.00
15/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	945	1	1	1	0.00
15/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4258	5	4	5	0.00
15/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4230	5	4	5	0.00
15/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1745	2	2	2	0.00
15/11/2013	R203 On 07-August-14			Bond Future	7.20	105.7965	106.2063	105.7965	0.00
15/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1734	2	2	2	0.00
15/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1719	2	2	2	0.00
15/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1704	1	2	1	0.00
15/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	1115	1	1	1	30.00
15/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1452	2	1	2	0.00
15/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1440	2	1	2	0.00
15/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1465	2	1	2	0.00
15/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2132	2	2	2	0.00
15/11/2013	R203 On 06-November-14			Bond Future	7.37	103.0926	103.5099	103.0926	0.00
15/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	1113	1	1	1	0.00
15/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	1133	1	1	1	0.00
15/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	1123	1	1	1	0.00
15/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2474	3	2	3	0.00
15/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2442	3	2	3	0.00
15/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2458	3	2	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
15/11/2013	R204 On 06-February-14			Bond Future	7.18	103.9497	104.4553	103.9497	28,279.00
15/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	308	0	0	0	0.00
15/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	315	0	0	0	0.00
15/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	323	0	0	0	0.00
15/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	3580	4	4	4	0.00
15/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3545	4	4	4	0.00
15/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	3616	4	4	4	0.00
15/11/2013	R204 On 08-May-14			Bond Future	7.30	105.3192	105.8303	105.3192	0.00
15/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	333	0	0	0	0.00
15/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	327	0	0	0	0.00
15/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	339	0	0	0	0.00
15/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5375	6	5	6	0.00
15/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5411	6	5	6	0.00
15/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5339	6	5	6	0.00
15/11/2013	R204 On 07-August-14			Bond Future	7.41	102.7560	103.2734	102.7560	0.00
15/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2367	2	2	2	0.00
15/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	3046	3	3	3	0.00
15/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2386	2	2	2	0.00
15/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2347	2	2	2	0.00
15/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1694	2	2	2	530.00
15/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2248	3	2	3	0.00
15/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2212	2	2	2	0.00
15/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2230	2	2	2	0.00
15/11/2013	R204 On 06-November-14			Bond Future	7.54	104.1708	104.6972	104.1708	0.00
15/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1752	2	2	2	0.00
15/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1766	2	2	2	0.00
15/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	3487	3	3	3	0.00
15/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1738	2	2	2	0.00
15/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	3687	4	4	4	0.00
15/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	1936	2	2	2	1,270.00
15/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	3665	4	4	4	0.00
15/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	3708	4	4	4	0.00
15/11/2013	R207 On 06-February-14			Bond Future	7.45	99.0526	99.5737	99.0526	18,702.00
15/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	354	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
15/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	346	0	0	0	0.00
15/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	362	0	0	0	0.00
15/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4213	5	4	5	0.00
15/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4255	5	4	5	0.00
15/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4172	5	4	5	0.00
15/11/2013	R207 On 08-May-14			Bond Future	7.57	100.3575	100.8844	100.3575	0.00
15/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	356	0	0	0	0.00
15/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	362	0	0	0	0.00
15/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	350	0	0	0	0.00
15/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	6781	7	7	7	0.00
15/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	6824	7	7	7	0.00
15/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	6739	7	7	7	0.00
15/11/2013	R207 On 07-August-14			Bond Future	7.68	98.1163	98.6496	98.1163	0.00
15/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2719	2	3	2	0.00
15/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2763	2	3	2	0.00
15/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2741	2	3	2	0.00
15/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2669	3	3	3	0.00
15/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2690	3	3	3	0.00
15/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2648	3	3	3	0.00
15/11/2013	R207 On 06-November-14			Bond Future	7.80	99.4671	100.0097	99.4671	0.00
15/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	2325	2	2	2	0.00
15/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	2290	2	2	2	0.00
15/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	2307	2	2	2	0.00
15/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4228	5	4	5	0.00
15/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4203	5	4	5	0.00
15/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4178	5	4	5	0.00
15/11/2013	R208 On 06-February-14			Bond Future	7.62	97.1318	97.7668	97.1318	10,350.00
15/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	320	0	0	0	0.00
15/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	336	0	0	0	0.00
15/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	328	0	0	0	0.00
15/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	5035	6	5	6	0.00
15/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	4988	6	5	6	0.00
15/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	5083	6	5	6	0.00
15/11/2013	R208 On 08-May-14			Bond Future	7.72	95.0155	95.6578	95.0155	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
15/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	335	0	0	0	0.00
15/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	347	0	0	0	0.00
15/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	341	0	0	0	0.00
15/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	7999	9	8	9	0.00
15/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	7899	8	8	8	0.00
15/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	7949	9	8	9	0.00
15/11/2013	R208 On 07-August-14			Bond Future	7.82	96.3404	96.9908	96.3404	0.00
15/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2889	3	3	3	0.00
15/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	4200	4	4	4	0.00
15/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2864	3	3	3	0.00
15/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2914	3	3	3	0.00
15/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	1976	2	2	2	630.00
15/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	2998	3	3	3	0.00
15/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	2973	3	3	3	0.00
15/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3023	3	3	3	0.00
15/11/2013	R208 On 06-November-14			Bond Future	7.93	94.2704	94.9316	94.2704	0.00
15/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	2310	2	2	2	0.00
15/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	2349	2	2	2	0.00
15/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	2329	2	2	2	0.00
15/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4878	4	5	4	0.00
15/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	4660	5	5	5	0.00
15/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2225	2	2	2	1,520.00
15/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	4689	5	5	5	0.00
15/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	4630	5	5	5	0.00
15/11/2013	R209 On 06-February-14			Bond Future	8.94	75.5714	76.5072	75.5714	23,202.00
15/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1534	1	2	1	0.00
15/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1586	1	2	1	0.00
15/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1560	1	2	1	0.00
15/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	4713	5	5	5	0.00
15/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	4603	5	5	5	0.00
15/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	4658	5	5	5	0.00
15/11/2013	R209 On 08-May-14			Bond Future	9.03	73.4225	74.3698	73.4225	0.00
15/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	1082	1	1	1	0.00
15/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	1067	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
15/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	1053	1	1	1	0.00
15/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	10819	12	11	12	0.00
15/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	10744	12	11	12	0.00
15/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	10895	12	11	12	0.00
15/11/2013	R209 On 07-August-14			Bond Future	9.12	74.4465	75.4064	74.4465	0.00
15/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4739	4	5	4	0.00
15/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4774	4	5	4	0.00
15/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4704	4	5	4	0.00
15/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5188	6	5	6	0.00
15/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5267	6	5	6	0.00
15/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5228	6	5	6	0.00
15/11/2013	R209 On 06-November-14			Bond Future	9.20	72.3266	73.3011	72.3266	0.00
15/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4985	5	5	5	0.00
15/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	5018	5	5	5	0.00
15/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	5051	5	5	5	0.00
15/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	6563	7	7	7	0.00
15/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	6479	7	6	7	0.00
15/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	6521	7	7	7	0.00
15/11/2013	R210 On 06-February-14			Bond Future	160.96	159.8076	160.9642	159.8076	1,319.00
15/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	526	2	1	2	0.00
15/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	536	2	1	2	0.00
15/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	546	2	1	2	0.00
15/11/2013	R211 On 06-February-14			Bond Future	129.00	129.0030	128.9977	129.0030	522.00
15/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	8	0	0	0	0.00
15/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	2	0	0	0	0.00
15/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	12	0	0	0	0.00
15/11/2013	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
15/11/2013	R212 On 06-February-14			Bond Future	131.65	131.1672	131.6539	131.1672	21,791.00
15/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1336	2	1	2	0.00
15/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1356	2	1	2	0.00
15/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1346	2	1	2	0.00
15/11/2013	R213 On 06-February-14			Bond Future	8.79	86.5706	87.5269	86.5706	21,021.00
15/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	1356	1	1	1	0.00
15/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	1332	1	1	1	0.00
15/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	1308	1	1	1	0.00
15/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	5223	6	5	6	0.00
15/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	5164	6	5	6	0.00
15/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	5282	6	5	6	0.00
15/11/2013	R213 On 08-May-14			Bond Future	8.88	84.1737	85.1416	84.1737	0.00
15/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	1037	1	1	1	0.00
15/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	1023	1	1	1	0.00
15/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	1051	1	1	1	0.00
15/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	11198	12	11	12	0.00
15/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	11273	12	11	12	0.00
15/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	11123	12	11	12	0.00
15/11/2013	R213 On 07-August-14			Bond Future	8.97	85.3473	86.3280	85.3473	0.00
15/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	4662	4	5	4	0.00
15/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4732	4	5	4	0.00
15/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	4697	4	5	4	0.00
15/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	5582	6	6	6	0.00
15/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	5541	6	6	6	0.00
15/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	5624	6	6	6	0.00
15/11/2013	R213 On 06-November-14			Bond Future	9.06	82.9842	83.9800	82.9842	0.00
15/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	5087	5	5	5	0.00
15/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	5153	5	5	5	0.00
15/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	5120	5	5	5	0.00
15/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	6705	7	7	7	0.00
15/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	6748	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
15/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	6663	7	7	7	0.00
15/11/2013	R214 On 06-February-14			Bond Future	9.10	76.0421	76.9642	76.0421	2,927.00
15/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2680	2	3	2	0.00
15/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2644	2	3	2	0.00
15/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2608	2	3	2	0.00
15/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	3409	4	3	4	0.00
15/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	3453	4	3	4	0.00
15/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	3365	4	3	4	0.00
15/11/2013	R214 On 08-May-14			Bond Future	9.18	73.7591	74.6925	73.7591	0.00
15/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3666	3	4	3	0.00
15/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3700	3	4	3	0.00
15/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3632	3	4	3	0.00
15/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5065	6	5	6	0.00
15/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5110	6	5	6	0.00
15/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5156	6	5	6	0.00
15/11/2013	R248 On 06-February-14			Bond Future	9.16	98.5677	99.6992	98.5677	10,220.00
15/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	698	2	1	2	0.00
15/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	596	2	1	2	0.00
15/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	495	2	0	2	0.00
15/11/2013	R248 On 08-May-14			Bond Future	9.25	95.4443	96.5897	95.4443	0.00
15/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
15/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	1998	3	2	3	0.00
15/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	1896	3	2	3	0.00
15/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	2100	3	2	3	0.00