



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 18/11/2013 To: 18/11/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	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
18/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	2025 On 06-February-14			Bond Future	110.92	110.6469	110.9247	110.6469	0.00
18/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
18/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
18/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
18/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	75	0	0	0	0.00
18/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	65	0	0	0	0.00
18/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	85	0	0	0	0.00
18/11/2013	2037 On 06-February-14			Bond Future	9.10	94.7336	94.5076	94.7336	1,652.00
18/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	2581	3	3	3	0.00
18/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	2494	3	2	3	0.00
18/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	2407	3	2	3	0.00
18/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
18/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
18/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
18/11/2013	2037 On 08-May-14			Bond Future	9.20	95.9805	95.7511	95.9805	0.00
18/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	1680	2	2	2	0.00
18/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	1505	2	2	2	0.00
18/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	1593	2	2	2	0.00
18/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
18/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
18/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
18/11/2013	2037 On 07-August-14			Bond Future	9.30	93.0603	92.8251	93.0603	0.00
18/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
18/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
18/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
18/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	2292	2	2	2	0.00
18/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	2201	2	2	2	0.00
18/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	2110	2	2	2	0.00
18/11/2013	2038 On 06-February-14			Bond Future	107.04	107.0432	107.0442	107.0432	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
18/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	34	0	0	0	0.00
18/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	44	0	0	0	0.00
18/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	54	0	0	0	0.00
18/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
18/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
18/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
18/11/2013	2050 On 06-February-14			Bond Future	111.46	111.4588	111.4601	111.4588	472.00
18/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1460	1	1	1	0.00
18/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1450	1	1	1	0.00
18/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1470	1	1	1	0.00
18/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
18/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
18/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
18/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	AL37 On 06-February-14			Index Future	415.72	415.0280	415.7190	415.0280	0.00
18/11/2013	AL37 On 08-May-14			Index Future	421.19	420.4910	421.1890	420.4910	0.00
18/11/2013	AL7T On 06-February-14			Index Future	490.82	490.0050	490.8220	490.0050	1.00
18/11/2013	AL7T On 08-May-14			Index Future	497.28	496.4560	497.2810	496.4560	0.00
18/11/2013	ALBI On 06-February-14			Index Future	441.32	441.1460	441.3160	441.1460	784.00
18/11/2013	ALBI On 08-May-14			Index Future	447.12	446.9530	447.1230	446.9530	85.00
18/11/2013	ALBI On 07-August-14			Index Future	453.34	453.1780	453.3370	453.1780	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
18/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	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
18/11/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2013	EL28 On 06-February-14			Bond Future	113.05	113.0522	113.0536	113.0522	0.00
18/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2064	2	2	2	0.00
18/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2044	2	2	2	0.00
18/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2054	2	2	2	0.00
18/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
18/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
18/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
18/11/2013	ES33 On 06-February-14			Bond Future	9.64	84.5228	84.3783	84.5228	6,292.00
18/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
18/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
18/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
18/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	682	1	1	1	0.00
18/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	607	0	1	0	0.00
18/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	758	1	1	1	0.00
18/11/2013	ES33 On 08-May-14			Bond Future	9.76	81.8534	81.7065	81.8534	0.00
18/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
18/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
18/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
18/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	1544	1	2	1	0.00
18/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	1469	1	1	1	0.00
18/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	1620	1	2	1	0.00
18/11/2013	GOVI On 06-February-14			GOVI	440.80	440.5230	440.8000	440.5230	371.00
18/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	8100	1	1	1	0.00

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18/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	7900	1	1	1	0.00
18/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	8000	1	1	1	0.00
18/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
18/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
18/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
18/11/2013	GOVI On 08-May-14			GOVI	446.60	446.3220	446.6010	446.3220	0.00
18/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	45910	4	5	4	0.00
18/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	46010	4	5	4	0.00
18/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	46110	4	5	4	0.00
18/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
18/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
18/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
18/11/2013	GOVI On 07-August-14			GOVI	452.81	452.5370	452.8070	452.5370	0.00
18/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
18/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
18/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
18/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	71830	7	7	7	0.00
18/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	72030	7	7	7	0.00
18/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	71930	7	7	7	0.00
18/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/11/2013	IGOV On 06-February-14			Index Future	201.05	200.8800	201.0540	200.8800	1,328.00
18/11/2013	IGOV On 08-May-14			Index Future	203.72	203.5490	203.7240	203.5490	7.00
18/11/2013	ILBI On 06-February-14			Index Future	543.93	542.1430	543.9260	542.1430	186.00
18/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/11/2013	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
18/11/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/11/2013	JBAF On	20-November-13			Jibar Tradeable Future	5.19	94.8100	94.8100	94.8100	100.00
18/11/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.22	94.7900	94.7800	94.7900	1,500.00
18/11/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.23	94.7800	94.7700	94.7800	1,000.00
18/11/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.25	94.7600	94.7500	94.7600	0.00
18/11/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.26	94.7500	94.7400	94.7500	400.00
18/11/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.34	94.6100	94.6600	94.6100	0.00
18/11/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.58	94.3900	94.4200	94.3900	4,000.00
18/11/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.94	94.0100	94.0600	94.0100	1,000.00
18/11/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.24	93.7200	93.7600	93.7200	0.00
18/11/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.55	93.4200	93.4500	93.4200	150.00
18/11/2013	JBAF On	17-June-15			Jibar Tradeable Future	6.86	93.1100	93.1400	93.1100	2,200.00
18/11/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.15	92.8200	92.8500	92.8200	0.00
18/11/2013	R023 On	06-February-14			Bond Future	7.86	102.6327	102.8041	102.6327	11,259.00
18/11/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R023 On	06-February-14	7.86	Call	Bond Future	2	0	0	0	0.00
18/11/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R023 On	06-February-14	7.85	Put	Bond Future	61	0	0	0	0.00
18/11/2013	R023 On	06-February-14	7.84	Put	Bond Future	125	0	0	0	0.00
18/11/2013	R023 On	06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
18/11/2013	R023 On	08-May-14			Bond Future	7.96	100.0672	100.2402	100.0672	0.00
18/11/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R023 On	08-May-14	7.61	Put	Bond Future	2187	2	2	2	0.00
18/11/2013	R023 On	08-May-14	7.60	Put	Bond Future	2251	2	2	2	0.00
18/11/2013	R023 On	08-May-14	7.59	Put	Bond Future	2314	2	2	2	0.00
18/11/2013	R157 On	06-February-14			Bond Future	6.08	116.5109	116.6152	116.5109	32,109.00
18/11/2013	R157 On	06-February-14	5.64	Call	Bond Future	196	0	0	0	0.00
18/11/2013	R157 On	06-February-14	5.66	Call	Bond Future	205	0	0	0	0.00
18/11/2013	R157 On	06-February-14	5.65	Call	Bond Future	200	0	0	0	0.00
18/11/2013	R157 On	06-February-14	5.65	Put	Bond Future	896	1	1	1	0.00

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18/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	907	1	1	1	0.00
18/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	884	1	1	1	0.00
18/11/2013	R157 On 08-May-14			Bond Future	6.24	111.2368	111.3419	111.2368	0.00
18/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	161	0	0	0	0.00
18/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	158	0	0	0	0.00
18/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	156	0	0	0	0.00
18/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1570	2	2	2	0.00
18/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1559	2	2	2	0.00
18/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1582	2	2	2	0.00
18/11/2013	R157 On 07-August-14			Bond Future	6.38	112.7876	112.8912	112.7876	0.00
18/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	911	1	1	1	0.00
18/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	918	1	1	1	0.00
18/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	924	1	1	1	0.00
18/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	512	1	1	1	0.00
18/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	507	1	1	1	0.00
18/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	503	1	1	1	0.00
18/11/2013	R157 On 06-November-14			Bond Future	6.63	107.5343	107.6408	107.5343	0.00
18/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	493	0	0	0	0.00
18/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	489	0	0	0	0.00
18/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	496	0	0	0	0.00
18/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	854	1	1	1	0.00
18/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	864	1	1	1	0.00
18/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	859	1	1	1	0.00
18/11/2013	R186 On 06-February-14			Bond Future	8.16	119.8591	119.8677	119.8591	55,933.00
18/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1448	1	1	1	0.00
18/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	6118	6	6	6	0.00
18/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1420	1	1	1	0.00
18/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1476	2	1	2	0.00
18/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	5195	5	5	5	0.00
18/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	5130	5	5	5	0.00
18/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1077	1	1	1	250.00
18/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	5259	5	5	5	0.00
18/11/2013	R186 On 08-May-14			Bond Future	8.26	121.4368	121.4450	121.4368	640.00
18/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	999	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
18/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	1015	1	1	1	0.00
18/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	5433	5	5	5	0.00
18/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	984	1	1	1	0.00
18/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1774	2	2	2	1,933.00
18/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	3385	3	3	3	1,933.00
18/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	11598	12	12	12	0.00
18/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	11680	12	12	12	0.00
18/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	11762	12	12	12	0.00
18/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	8627	9	9	9	0.00
18/11/2013	R186 On 07-August-14			Bond Future	8.35	117.8377	117.8428	117.8377	0.00
18/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	4986	5	5	5	0.00
18/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	5068	5	5	5	0.00
18/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	5027	5	5	5	0.00
18/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	7893	8	8	8	0.00
18/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	5414	5	5	5	0.00
18/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	5502	6	6	6	0.00
18/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	5458	5	5	5	0.00
18/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3207	3	3	3	840.00
18/11/2013	R186 On 06-November-14			Bond Future	8.45	119.4623	119.4690	119.4623	0.00
18/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	9324	9	9	9	0.00
18/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	4817	5	5	5	0.00
18/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	4890	5	5	5	0.00
18/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	4854	5	5	5	0.00
18/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	7344	7	7	7	0.00
18/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	7393	7	7	7	0.00
18/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	7295	7	7	7	0.00
18/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	3544	4	4	4	2,010.00
18/11/2013	R197 On 06-February-14			Bond Future	278.00	278.4609	278.0044	278.4609	2,049.00
18/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	1996	2	2	2	0.00
18/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	2006	2	2	2	0.00
18/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	1986	2	2	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
18/11/2013	R201 On 06-February-14			Bond Future	4.27	104.8227	104.9731	104.8227	0.00
18/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	849	1	1	1	0.00
18/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	857	1	1	1	0.00
18/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	865	1	1	1	0.00
18/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	19	0	0	0	0.00
18/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	18	0	0	0	0.00
18/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	20	0	0	0	0.00
18/11/2013	R201 On 08-May-14			Bond Future	3.83	106.2025	106.3543	106.2025	0.00
18/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	632	1	1	1	0.00
18/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	637	1	1	1	0.00
18/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	628	1	1	1	0.00
18/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	73	0	0	0	0.00
18/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	72	0	0	0	0.00
18/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	74	0	0	0	0.00
18/11/2013	R201 On 07-August-14			Bond Future	2.56	103.2729	103.4241	103.2729	0.00
18/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	1002	1	1	1	0.00
18/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	1009	1	1	1	0.00
18/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	1005	1	1	1	0.00
18/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	8	0	0	0	0.00
18/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	8	0	0	0	0.00
18/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	7	0	0	0	0.00
18/11/2013	R202 On 06-February-14			Bond Future	209.34	209.3405	209.3417	209.3405	43,449.00
18/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	352	0	0	0	0.00
18/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	332	0	0	0	0.00
18/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	342	0	0	0	0.00
18/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
18/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
18/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
18/11/2013	R203 On 06-February-14			Bond Future	6.88	107.4918	107.6684	107.4918	8,517.00
18/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	103	0	0	0	16.00
18/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	187	0	0	0	0.00
18/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	863	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
18/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	177	0	0	0	0.00
18/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	182	0	0	0	0.00
18/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3156	3	3	3	0.00
18/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	2600	3	3	3	0.00
18/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	2543	3	3	3	0.00
18/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1000	1	1	1	0.00
18/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	2571	3	3	3	0.00
18/11/2013	R203 On 08-May-14			Bond Future	7.02	104.7465	104.9249	104.7465	0.00
18/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	215	0	0	0	0.00
18/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	1103	1	1	1	13.00
18/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	208	0	0	0	0.00
18/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	212	0	0	0	0.00
18/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	2010	2	2	2	16.00
18/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4123	4	4	4	0.00
18/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	867	1	1	1	0.00
18/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4096	4	4	4	0.00
18/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4068	4	4	4	0.00
18/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1632	2	2	2	0.00
18/11/2013	R203 On 07-August-14			Bond Future	7.14	106.2063	106.3843	106.2063	0.00
18/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1822	2	2	2	0.00
18/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1807	2	2	2	0.00
18/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1791	2	2	2	0.00
18/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	1180	1	1	1	30.00
18/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1362	1	1	1	0.00
18/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1350	1	1	1	0.00
18/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1374	1	1	1	0.00
18/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2018	2	2	2	0.00
18/11/2013	R203 On 06-November-14			Bond Future	7.30	103.5099	103.6917	103.5099	0.00
18/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	1177	1	1	1	0.00
18/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	1198	1	1	1	0.00
18/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	1188	1	1	1	0.00
18/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2357	2	2	2	0.00
18/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2325	2	2	2	0.00
18/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2341	2	2	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
18/11/2013	R204 On 06-February-14			Bond Future	7.13	104.4553	104.6563	104.4553	28,279.00
18/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	328	0	0	0	0.00
18/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	336	0	0	0	0.00
18/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	343	0	0	0	0.00
18/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	3399	4	3	4	0.00
18/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3364	4	3	4	0.00
18/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	3435	4	3	4	0.00
18/11/2013	R204 On 08-May-14			Bond Future	7.25	105.8303	106.0334	105.8303	0.00
18/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	354	0	0	0	0.00
18/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	348	0	0	0	0.00
18/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	360	0	0	0	0.00
18/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5193	5	5	5	0.00
18/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5229	5	5	5	0.00
18/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5157	5	5	5	0.00
18/11/2013	R204 On 07-August-14			Bond Future	7.36	103.2734	103.4766	103.2734	0.00
18/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2461	2	2	2	0.00
18/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	3158	3	3	3	0.00
18/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2480	2	2	2	0.00
18/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2441	2	2	2	0.00
18/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1602	2	2	2	530.00
18/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2138	2	2	2	0.00
18/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2104	2	2	2	0.00
18/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2121	2	2	2	0.00
18/11/2013	R204 On 06-November-14			Bond Future	7.49	104.6972	104.9045	104.6972	0.00
18/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1824	2	2	2	0.00
18/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1839	2	2	2	0.00
18/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	3603	3	4	3	0.00
18/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1810	2	2	2	0.00
18/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	3552	4	4	4	0.00
18/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	1845	2	2	2	1,270.00
18/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	3531	4	4	4	0.00
18/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	3573	4	4	4	0.00
18/11/2013	R207 On 06-February-14			Bond Future	7.43	99.5737	99.7018	99.5737	18,702.00
18/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	358	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
18/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	350	0	0	0	0.00
18/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	367	0	0	0	0.00
18/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4089	4	4	4	0.00
18/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4130	4	4	4	0.00
18/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4048	4	4	4	0.00
18/11/2013	R207 On 08-May-14			Bond Future	7.54	100.8844	101.0136	100.8844	0.00
18/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	363	0	0	0	0.00
18/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	370	0	0	0	0.00
18/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	357	0	0	0	0.00
18/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	6659	7	7	7	0.00
18/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	6702	7	7	7	0.00
18/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	6617	7	7	7	0.00
18/11/2013	R207 On 07-August-14			Bond Future	7.65	98.6496	98.7781	98.6496	0.00
18/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2770	3	3	3	0.00
18/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2815	3	3	3	0.00
18/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2792	3	3	3	0.00
18/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2592	3	3	3	0.00
18/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2613	3	3	3	0.00
18/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2571	3	3	3	0.00
18/11/2013	R207 On 06-November-14			Bond Future	7.77	100.0097	100.1412	100.0097	0.00
18/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	2368	2	2	2	0.00
18/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	2333	2	2	2	0.00
18/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	2350	2	2	2	0.00
18/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4139	4	4	4	0.00
18/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4114	4	4	4	0.00
18/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4090	4	4	4	0.00
18/11/2013	R208 On 06-February-14			Bond Future	7.59	97.7668	97.9095	97.7668	10,350.00
18/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	323	0	0	0	0.00
18/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	340	0	0	0	0.00
18/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	331	0	0	0	0.00
18/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	4896	5	5	5	0.00
18/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	4848	5	5	5	0.00
18/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	4944	5	5	5	0.00
18/11/2013	R208 On 08-May-14			Bond Future	7.70	95.6578	95.8018	95.6578	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
18/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	342	0	0	0	0.00
18/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	354	0	0	0	0.00
18/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	348	0	0	0	0.00
18/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	7862	8	8	8	0.00
18/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	7762	8	8	8	0.00
18/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	7812	8	8	8	0.00
18/11/2013	R208 On 07-August-14			Bond Future	7.79	96.9908	97.1344	96.9908	0.00
18/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2946	3	3	3	0.00
18/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	4275	4	4	4	0.00
18/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2921	3	3	3	0.00
18/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2971	3	3	3	0.00
18/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	1908	2	2	2	630.00
18/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	2911	3	3	3	0.00
18/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	2887	3	3	3	0.00
18/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	2936	3	3	3	0.00
18/11/2013	R208 On 06-November-14			Bond Future	7.90	94.9316	95.0783	94.9316	0.00
18/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	2356	2	2	2	0.00
18/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	2396	2	2	2	0.00
18/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	2376	2	2	2	0.00
18/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4959	5	5	5	0.00
18/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	4560	5	5	5	0.00
18/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2159	2	2	2	1,520.00
18/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	4589	5	5	5	0.00
18/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	4530	5	5	5	0.00
18/11/2013	R209 On 06-February-14			Bond Future	8.96	76.5072	76.3581	76.5072	23,202.00
18/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1437	2	1	2	0.00
18/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1487	2	1	2	0.00
18/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1462	2	1	2	0.00
18/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	4764	5	5	5	0.00
18/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	4653	5	5	5	0.00
18/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	4709	5	5	5	0.00
18/11/2013	R209 On 08-May-14			Bond Future	9.05	74.3698	74.2185	74.3698	0.00
18/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	1028	1	1	1	0.00
18/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	1013	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
18/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	999	1	1	1	0.00
18/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	10916	11	11	11	0.00
18/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	10840	11	11	11	0.00
18/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	10992	11	11	11	0.00
18/11/2013	R209 On 07-August-14			Bond Future	9.14	75.4064	75.2510	75.4064	0.00
18/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4631	5	5	5	0.00
18/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4666	5	5	5	0.00
18/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4597	5	5	5	0.00
18/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5235	5	5	5	0.00
18/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5315	5	5	5	0.00
18/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5275	5	5	5	0.00
18/11/2013	R209 On 06-November-14			Bond Future	9.23	73.3011	73.1445	73.3011	0.00
18/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4884	5	5	5	0.00
18/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4917	5	5	5	0.00
18/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4949	5	5	5	0.00
18/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	6619	7	7	7	0.00
18/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	6534	6	7	6	0.00
18/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	6576	7	7	7	0.00
18/11/2013	R210 On 06-February-14			Bond Future	162.32	160.9642	162.3238	160.9642	1,319.00
18/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	834	0	1	0	0.00
18/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	814	0	1	0	0.00
18/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	824	0	1	0	0.00
18/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	1	0	1	0.00
18/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	0	1	0	1	0.00
18/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	0	1	0	1	0.00
18/11/2013	R211 On 06-February-14			Bond Future	129.07	128.9977	129.0718	128.9977	522.00
18/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	62	0	0	0	0.00
18/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	72	0	0	0	0.00
18/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	82	0	0	0	0.00
18/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
18/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
18/11/2013	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
18/11/2013	R212 On	06-February-14			Bond Future	131.65	131.6539	131.6523	131.6539	21,791.00
18/11/2013	R212 On	06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R212 On	06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R212 On	06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R212 On	06-February-14	132.99	Put	Bond Future	1338	1	1	1	0.00
18/11/2013	R212 On	06-February-14	133.01	Put	Bond Future	1358	1	1	1	0.00
18/11/2013	R212 On	06-February-14	133.00	Put	Bond Future	1348	1	1	1	0.00
18/11/2013	R213 On	06-February-14			Bond Future	8.79	87.5269	87.5345	87.5269	21,021.00
18/11/2013	R213 On	06-February-14	8.31	Call	Bond Future	1313	1	1	1	0.00
18/11/2013	R213 On	06-February-14	8.30	Call	Bond Future	1289	1	1	1	0.00
18/11/2013	R213 On	06-February-14	8.29	Call	Bond Future	1266	1	1	1	0.00
18/11/2013	R213 On	06-February-14	8.30	Put	Bond Future	5173	5	5	5	0.00
18/11/2013	R213 On	06-February-14	8.31	Put	Bond Future	5114	5	5	5	0.00
18/11/2013	R213 On	06-February-14	8.29	Put	Bond Future	5232	5	5	5	0.00
18/11/2013	R213 On	08-May-14			Bond Future	8.88	85.1416	85.1489	85.1416	0.00
18/11/2013	R213 On	08-May-14	7.65	Call	Bond Future	1014	1	1	1	0.00
18/11/2013	R213 On	08-May-14	7.64	Call	Bond Future	1000	1	1	1	0.00
18/11/2013	R213 On	08-May-14	7.66	Call	Bond Future	1028	1	1	1	0.00
18/11/2013	R213 On	08-May-14	7.65	Put	Bond Future	11168	11	11	11	0.00
18/11/2013	R213 On	08-May-14	7.64	Put	Bond Future	11243	11	11	11	0.00
18/11/2013	R213 On	08-May-14	7.66	Put	Bond Future	11092	11	11	11	0.00
18/11/2013	R213 On	07-August-14			Bond Future	8.97	86.3280	86.3331	86.3280	0.00
18/11/2013	R213 On	07-August-14	8.84	Call	Bond Future	4636	5	5	5	0.00
18/11/2013	R213 On	07-August-14	8.86	Call	Bond Future	4705	5	5	5	0.00
18/11/2013	R213 On	07-August-14	8.85	Call	Bond Future	4671	5	5	5	0.00
18/11/2013	R213 On	07-August-14	8.85	Put	Bond Future	5551	6	6	6	0.00
18/11/2013	R213 On	07-August-14	8.86	Put	Bond Future	5510	6	6	6	0.00
18/11/2013	R213 On	07-August-14	8.84	Put	Bond Future	5592	6	6	6	0.00
18/11/2013	R213 On	06-November-14			Bond Future	9.06	83.9800	83.9863	83.9800	0.00
18/11/2013	R213 On	06-November-14	8.84	Call	Bond Future	5065	5	5	5	0.00
18/11/2013	R213 On	06-November-14	8.86	Call	Bond Future	5132	5	5	5	0.00
18/11/2013	R213 On	06-November-14	8.85	Call	Bond Future	5099	5	5	5	0.00
18/11/2013	R213 On	06-November-14	8.85	Put	Bond Future	6678	7	7	7	0.00
18/11/2013	R213 On	06-November-14	8.84	Put	Bond Future	6720	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
18/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	6635	7	7	7	0.00
18/11/2013	R214 On 06-February-14			Bond Future	9.14	76.9642	76.6516	76.9642	2,927.00
18/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2477	3	2	3	0.00
18/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2443	3	2	3	0.00
18/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2408	3	2	3	0.00
18/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	3520	3	4	3	0.00
18/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	3565	3	4	3	0.00
18/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	3475	3	3	3	0.00
18/11/2013	R214 On 08-May-14			Bond Future	9.23	74.6925	74.3753	74.6925	0.00
18/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3480	4	3	4	0.00
18/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3513	4	4	4	0.00
18/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3446	4	3	4	0.00
18/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5195	5	5	5	0.00
18/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5241	5	5	5	0.00
18/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5288	5	5	5	0.00
18/11/2013	R248 On 06-February-14			Bond Future	9.21	99.6992	99.1456	99.6992	10,220.00
18/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	1251	1	1	1	0.00
18/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	1150	1	1	1	0.00
18/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	1049	0	1	0	0.00
18/11/2013	R248 On 08-May-14			Bond Future	9.31	96.5897	96.0283	96.5897	0.00
18/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
18/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	2560	2	3	2	0.00
18/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	2458	2	2	2	0.00
18/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	2662	2	3	2	0.00