



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 22/11/2013 To: 22/11/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	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
22/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	2025 On 06-February-14			Bond Future	110.70	110.7022	110.7017	110.7022	0.00
22/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
22/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
22/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
22/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	298	0	0	0	0.00
22/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	288	0	0	0	0.00
22/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	308	0	0	0	0.00
22/11/2013	2037 On 06-February-14			Bond Future	9.13	93.6253	94.2373	93.6253	1,652.00
22/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	2311	2	2	2	0.00
22/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	2224	2	2	2	0.00
22/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	2136	2	2	2	0.00
22/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
22/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
22/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
22/11/2013	2037 On 08-May-14			Bond Future	9.23	94.8568	95.4774	94.8568	0.00
22/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	1406	1	1	1	0.00
22/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	1232	1	1	1	0.00
22/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	1319	1	1	1	0.00
22/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
22/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
22/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
22/11/2013	2037 On 07-August-14			Bond Future	9.33	91.9152	92.5443	91.9152	0.00
22/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
22/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
22/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
22/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	2573	3	3	3	0.00
22/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	2482	3	2	3	0.00
22/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	2390	3	2	3	0.00
22/11/2013	2038 On 06-February-14			Bond Future	106.95	106.5555	106.9535	106.5555	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
22/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
22/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
22/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
22/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	46	0	0	0	0.00
22/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	56	0	0	0	0.00
22/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	36	0	0	0	0.00
22/11/2013	2050 On 06-February-14			Bond Future	111.47	111.4693	111.4706	111.4693	472.00
22/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1471	1	1	1	0.00
22/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1461	1	1	1	0.00
22/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1481	1	1	1	0.00
22/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
22/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
22/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
22/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	AL37 On 06-February-14			Index Future	414.47	414.2140	414.4710	414.2140	0.00
22/11/2013	AL37 On 08-May-14			Index Future	419.93	419.6630	419.9260	419.6630	0.00
22/11/2013	AL7T On 06-February-14			Index Future	488.59	487.1350	488.5850	487.1350	1.00
22/11/2013	AL7T On 08-May-14			Index Future	495.02	493.5430	495.0150	493.5430	0.00
22/11/2013	ALBI On 06-February-14			Index Future	439.72	438.4260	439.7220	438.4260	790.00
22/11/2013	ALBI On 08-May-14			Index Future	445.51	444.1930	445.5090	444.1930	85.00
22/11/2013	ALBI On 07-August-14			Index Future	451.69	450.3530	451.6870	450.3530	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
22/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	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
22/11/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2013	EL28 On 06-February-14			Bond Future	113.06	113.0632	113.0647	113.0632	0.00
22/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2075	2	2	2	0.00
22/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2055	2	2	2	0.00
22/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2065	2	2	2	0.00
22/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
22/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
22/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
22/11/2013	ES33 On 06-February-14			Bond Future	9.68	83.5895	84.0538	83.5895	6,292.00
22/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
22/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
22/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
22/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1007	1	1	1	0.00
22/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	931	1	1	1	0.00
22/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1082	2	1	2	0.00
22/11/2013	ES33 On 08-May-14			Bond Future	9.80	80.9071	81.3780	80.9071	0.00
22/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
22/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
22/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
22/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	1873	2	2	2	0.00
22/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	1798	2	2	2	0.00
22/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	1948	2	2	2	0.00
22/11/2013	GOVI On 06-February-14			GOVI	439.14	437.9580	439.1410	437.9580	373.00
22/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
22/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
22/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	8490	2	1	2	0.00
22/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	8690	2	1	2	0.00
22/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	8590	2	1	2	0.00
22/11/2013	GOVI On 08-May-14			GOVI	444.92	443.7190	444.9200	443.7190	0.00
22/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	29100	2	3	2	0.00
22/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	29200	2	3	2	0.00
22/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	29300	2	3	2	0.00
22/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
22/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
22/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
22/11/2013	GOVI On 07-August-14			GOVI	451.09	449.8730	451.0890	449.8730	0.00
22/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
22/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
22/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
22/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	89010	10	9	10	0.00
22/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	89210	10	9	10	0.00
22/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	89110	10	9	10	0.00
22/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/11/2013	IGOV On 06-February-14			Index Future	200.65	200.6200	200.6500	200.6200	1,328.00
22/11/2013	IGOV On 08-May-14			Index Future	203.32	203.2830	203.3160	203.2830	7.00
22/11/2013	ILBI On 06-February-14			Index Future	543.24	543.9960	543.2390	543.9960	190.00
22/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/11/2013	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
22/11/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/11/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.20	94.7900	94.8000	94.7900	1,500.00
22/11/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.20	94.7800	94.8000	94.7800	1,000.00
22/11/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.28	94.7300	94.7200	94.7300	0.00
22/11/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.31	94.7100	94.6900	94.7100	0.00
22/11/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.40	94.6100	94.6000	94.6100	0.00
22/11/2013	JBAF On	21-May-14			Jibar Tradeable Future	5.51	94.5400	94.4900	94.5400	0.00
22/11/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.64	94.4000	94.3600	94.4000	4,000.00
22/11/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.04	94.0300	93.9600	94.0300	1,000.00
22/11/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.39	93.7000	93.6100	93.7000	0.00
22/11/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.69	93.4000	93.3100	93.4000	150.00
22/11/2013	JBAF On	17-June-15			Jibar Tradeable Future	7.00	93.0900	93.0000	93.0900	3,200.00
22/11/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.29	92.7900	92.7100	92.7900	0.00
22/11/2013	R023 On	06-February-14			Bond Future	7.94	101.9547	102.3203	101.9547	11,259.00
22/11/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R023 On	06-February-14	7.85	Put	Bond Future	545	1	1	1	0.00
22/11/2013	R023 On	06-February-14	7.84	Put	Bond Future	609	1	1	1	0.00
22/11/2013	R023 On	06-February-14	7.86	Put	Bond Future	482	1	0	1	0.00
22/11/2013	R023 On	08-May-14			Bond Future	8.04	99.3793	99.7504	99.3793	0.00
22/11/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R023 On	08-May-14	7.61	Put	Bond Future	2677	3	3	3	0.00
22/11/2013	R023 On	08-May-14	7.60	Put	Bond Future	2741	3	3	3	0.00
22/11/2013	R023 On	08-May-14	7.59	Put	Bond Future	2804	3	3	3	0.00
22/11/2013	R157 On	06-February-14			Bond Future	6.23	116.3773	116.3795	116.3773	32,109.00
22/11/2013	R157 On	06-February-14	5.64	Call	Bond Future	126	0	0	0	0.00
22/11/2013	R157 On	06-February-14	5.66	Call	Bond Future	133	0	0	0	0.00
22/11/2013	R157 On	06-February-14	5.65	Call	Bond Future	129	0	0	0	0.00
22/11/2013	R157 On	06-February-14	5.65	Put	Bond Future	1060	1	1	1	0.00

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22/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1073	1	1	1	0.00
22/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1047	1	1	1	0.00
22/11/2013	R157 On 08-May-14			Bond Future	6.41	111.1005	111.1034	111.1005	0.00
22/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	116	0	0	0	0.00
22/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	114	0	0	0	0.00
22/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	112	0	0	0	0.00
22/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1765	2	2	2	0.00
22/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1753	2	2	2	0.00
22/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1777	2	2	2	0.00
22/11/2013	R157 On 07-August-14			Bond Future	6.60	112.6426	112.6454	112.6426	0.00
22/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	751	1	1	1	0.00
22/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	757	1	1	1	0.00
22/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	763	1	1	1	0.00
22/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	598	1	1	1	0.00
22/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	593	1	1	1	0.00
22/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	588	1	1	1	0.00
22/11/2013	R157 On 06-November-14			Bond Future	6.93	107.3901	107.3902	107.3901	0.00
22/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	375	0	0	0	0.00
22/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	372	0	0	0	0.00
22/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	379	0	0	0	0.00
22/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	987	1	1	1	0.00
22/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	998	1	1	1	0.00
22/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	993	1	1	1	0.00
22/11/2013	R186 On 06-February-14			Bond Future	8.25	118.6890	119.1042	118.6890	59,540.00
22/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1141	1	1	1	0.00
22/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	5473	5	5	5	0.00
22/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1116	1	1	1	0.00
22/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1165	1	1	1	0.00
22/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	5650	6	6	6	0.00
22/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	5582	6	6	6	0.00
22/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1195	1	1	1	250.00
22/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	5719	6	6	6	0.00
22/11/2013	R186 On 08-May-14			Bond Future	8.35	120.2504	120.6717	120.2504	640.00
22/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	837	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
22/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	851	1	1	1	0.00
22/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	4935	5	5	5	0.00
22/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	824	1	1	1	0.00
22/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1526	1	2	1	1,933.00
22/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	3661	4	4	4	1,933.00
22/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	12207	13	12	13	0.00
22/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	12291	13	12	13	0.00
22/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	12375	13	12	13	0.00
22/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	9153	9	9	9	0.00
22/11/2013	R186 On 07-August-14			Bond Future	8.44	116.6276	117.0545	116.6276	0.00
22/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	4509	4	5	4	0.00
22/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	4588	4	5	4	0.00
22/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	4548	4	5	4	0.00
22/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	7311	7	7	7	0.00
22/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	5722	6	6	6	0.00
22/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	5814	6	6	6	0.00
22/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	5768	6	6	6	0.00
22/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3414	4	3	4	840.00
22/11/2013	R186 On 06-November-14			Bond Future	8.54	118.2383	118.6684	118.2383	0.00
22/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	8727	8	9	8	0.00
22/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	4374	4	4	4	0.00
22/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	4443	4	4	4	0.00
22/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	4409	4	4	4	0.00
22/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	7699	8	8	8	0.00
22/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	7750	8	8	8	0.00
22/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	7649	8	8	8	0.00
22/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	3747	4	4	4	2,010.00
22/11/2013	R197 On 06-February-14			Bond Future	276.65	276.6449	276.6452	276.6449	2,049.00
22/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	3355	3	3	3	0.00
22/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	3365	3	3	3	0.00
22/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	3345	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2013	R201 On 06-February-14			Bond Future	4.37	104.8911	104.8884	104.8911	0.00
22/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	768	1	1	1	0.00
22/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	776	1	1	1	0.00
22/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	783	1	1	1	0.00
22/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	22	0	0	0	0.00
22/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	21	0	0	0	0.00
22/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	23	0	0	0	0.00
22/11/2013	R201 On 08-May-14			Bond Future	3.97	106.2708	106.2688	106.2708	0.00
22/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	563	1	1	1	0.00
22/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	568	1	1	1	0.00
22/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	558	1	1	1	0.00
22/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	89	0	0	0	0.00
22/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	88	0	0	0	0.00
22/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	91	0	0	0	0.00
22/11/2013	R201 On 07-August-14			Bond Future	2.81	103.3360	103.3337	103.3360	0.00
22/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	909	1	1	1	0.00
22/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	916	1	1	1	0.00
22/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	913	1	1	1	0.00
22/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	6	0	0	0	0.00
22/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	6	0	0	0	0.00
22/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	6	0	0	0	0.00
22/11/2013	R202 On 06-February-14			Bond Future	209.36	209.3532	209.3560	209.3532	43,449.00
22/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	366	0	0	0	0.00
22/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	346	0	0	0	0.00
22/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	356	0	0	0	0.00
22/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
22/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
22/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
22/11/2013	R203 On 06-February-14			Bond Future	6.94	107.4670	107.4712	107.4670	8,517.00
22/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	68	0	0	0	16.00
22/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	134	0	0	0	0.00
22/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	731	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
22/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	126	0	0	0	0.00
22/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	130	0	0	0	0.00
22/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3318	3	3	3	0.00
22/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	2746	3	3	3	0.00
22/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	2688	3	3	3	0.00
22/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1065	1	1	1	0.00
22/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	2717	3	3	3	0.00
22/11/2013	R203 On 08-May-14			Bond Future	7.08	104.7205	104.7253	104.7205	0.00
22/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	183	0	0	0	0.00
22/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	1001	1	1	1	13.00
22/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	176	0	0	0	0.00
22/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	179	0	0	0	0.00
22/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	1870	2	2	2	16.00
22/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4291	4	4	4	0.00
22/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	926	1	1	1	0.00
22/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4263	4	4	4	0.00
22/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4235	4	4	4	0.00
22/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1730	2	2	2	0.00
22/11/2013	R203 On 07-August-14			Bond Future	7.21	106.1736	106.1783	106.1736	0.00
22/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1659	2	2	2	0.00
22/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1644	2	2	2	0.00
22/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1629	2	2	2	0.00
22/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	1045	1	1	1	30.00
22/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1405	1	1	1	0.00
22/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1393	1	1	1	0.00
22/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1418	1	1	1	0.00
22/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2090	2	2	2	0.00
22/11/2013	R203 On 06-November-14			Bond Future	7.38	103.4793	103.4816	103.4793	0.00
22/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	1051	1	1	1	0.00
22/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	1071	1	1	1	0.00
22/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	1061	1	1	1	0.00
22/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2441	2	2	2	0.00
22/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2409	2	2	2	0.00
22/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2425	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
22/11/2013	R204 On 06-February-14			Bond Future	7.21	104.2684	104.3382	104.2684	28,279.00
22/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	232	0	0	0	0.00
22/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	238	0	0	0	0.00
22/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	245	0	0	0	0.00
22/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	3620	4	4	4	0.00
22/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3584	4	4	4	0.00
22/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	3657	4	4	4	0.00
22/11/2013	R204 On 08-May-14			Bond Future	7.33	105.6400	105.7113	105.6400	0.00
22/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	296	0	0	0	0.00
22/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	291	0	0	0	0.00
22/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	301	0	0	0	0.00
22/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5457	6	5	6	0.00
22/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5493	6	5	6	0.00
22/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5420	5	5	5	0.00
22/11/2013	R204 On 07-August-14			Bond Future	7.45	103.0742	103.1463	103.0742	0.00
22/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2212	2	2	2	0.00
22/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	2886	3	3	3	0.00
22/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2231	2	2	2	0.00
22/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2193	2	2	2	0.00
22/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1661	2	2	2	530.00
22/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2221	2	2	2	0.00
22/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2185	2	2	2	0.00
22/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2203	2	2	2	0.00
22/11/2013	R204 On 06-November-14			Bond Future	7.58	104.4978	104.5684	104.4978	0.00
22/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1614	2	2	2	0.00
22/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1628	2	2	2	0.00
22/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	3325	3	3	3	0.00
22/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1601	2	2	2	0.00
22/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	3678	4	4	4	0.00
22/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	1903	2	2	2	1,270.00
22/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	3656	4	4	4	0.00
22/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	3700	4	4	4	0.00
22/11/2013	R207 On 06-February-14			Bond Future	7.51	99.2144	99.3174	99.2144	18,702.00
22/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	260	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
22/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	254	0	0	0	0.00
22/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	267	0	0	0	0.00
22/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4376	4	4	4	0.00
22/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4418	5	4	5	0.00
22/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4333	4	4	4	0.00
22/11/2013	R207 On 08-May-14			Bond Future	7.63	100.5195	100.6244	100.5195	0.00
22/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	301	0	0	0	0.00
22/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	306	0	0	0	0.00
22/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	296	0	0	0	0.00
22/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	6986	7	7	7	0.00
22/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	7029	7	7	7	0.00
22/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	6943	7	7	7	0.00
22/11/2013	R207 On 07-August-14			Bond Future	7.75	98.2738	98.3800	98.2738	0.00
22/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2506	2	3	2	0.00
22/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2548	3	3	3	0.00
22/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2527	2	3	2	0.00
22/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2725	3	3	3	0.00
22/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2747	3	3	3	0.00
22/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2703	3	3	3	0.00
22/11/2013	R207 On 06-November-14			Bond Future	7.87	99.6311	99.7363	99.6311	0.00
22/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	2133	2	2	2	0.00
22/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	2100	2	2	2	0.00
22/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	2117	2	2	2	0.00
22/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4311	4	4	4	0.00
22/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4285	4	4	4	0.00
22/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4260	4	4	4	0.00
22/11/2013	R208 On 06-February-14			Bond Future	7.67	97.2286	97.4792	97.2286	11,100.00
22/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	222	0	0	0	0.00
22/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	235	0	0	0	0.00
22/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	229	0	0	0	0.00
22/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	5223	5	5	5	0.00
22/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	5174	5	5	5	0.00
22/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	5273	6	5	6	0.00
22/11/2013	R208 On 08-May-14			Bond Future	7.78	95.1116	95.3660	95.1116	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
22/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	281	0	0	0	0.00
22/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	291	0	0	0	0.00
22/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	286	0	0	0	0.00
22/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	8236	8	8	8	0.00
22/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	8135	8	8	8	0.00
22/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	8185	8	8	8	0.00
22/11/2013	R208 On 07-August-14			Bond Future	7.88	96.4314	96.6892	96.4314	0.00
22/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2648	3	3	3	0.00
22/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	3930	4	4	4	0.00
22/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2624	3	3	3	0.00
22/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2672	3	3	3	0.00
22/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	2008	2	2	2	630.00
22/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	3059	3	3	3	0.00
22/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	3034	3	3	3	0.00
22/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3084	3	3	3	0.00
22/11/2013	R208 On 06-November-14			Bond Future	8.00	94.3667	94.6258	94.3667	0.00
22/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	2078	2	2	2	0.00
22/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	2115	2	2	2	0.00
22/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	2097	2	2	2	0.00
22/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4579	4	5	4	0.00
22/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	4733	5	5	5	0.00
22/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2232	2	2	2	1,520.00
22/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	4764	5	5	5	0.00
22/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	4703	5	5	5	0.00
22/11/2013	R209 On 06-February-14			Bond Future	9.00	75.5467	76.0531	75.5467	23,202.00
22/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1274	1	1	1	0.00
22/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1321	1	1	1	0.00
22/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1297	1	1	1	0.00
22/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	4907	5	5	5	0.00
22/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	4792	5	5	5	0.00
22/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	4849	5	5	5	0.00
22/11/2013	R209 On 08-May-14			Bond Future	9.09	73.3960	73.9095	73.3960	0.00
22/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	937	1	1	1	0.00
22/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	923	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
22/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	910	1	1	1	0.00
22/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	11135	12	11	12	0.00
22/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	11058	11	11	11	0.00
22/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	11212	12	11	12	0.00
22/11/2013	R209 On 07-August-14			Bond Future	9.18	74.4146	74.9351	74.4146	0.00
22/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4433	4	4	4	0.00
22/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4467	4	4	4	0.00
22/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4399	4	4	4	0.00
22/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5352	6	5	6	0.00
22/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5433	6	5	6	0.00
22/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5392	6	5	6	0.00
22/11/2013	R209 On 06-November-14			Bond Future	9.27	72.2974	72.8233	72.2974	0.00
22/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4696	4	5	4	0.00
22/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4728	4	5	4	0.00
22/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4760	5	5	5	0.00
22/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	6752	7	7	7	0.00
22/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	6666	7	7	7	0.00
22/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	6709	7	7	7	0.00
22/11/2013	R210 On 06-February-14			Bond Future	161.74	161.7442	161.7444	161.7442	1,319.00
22/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	254	0	0	0	0.00
22/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	234	0	0	0	0.00
22/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	244	0	0	0	0.00
22/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
22/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
22/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
22/11/2013	R211 On 06-February-14			Bond Future	129.04	129.0443	129.0383	129.0443	522.00
22/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	28	0	0	0	0.00
22/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	38	0	0	0	0.00
22/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	48	0	0	0	0.00
22/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
22/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
22/11/2013	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
22/11/2013	R212 On 06-February-14			Bond Future	131.65	131.6470	131.6454	131.6470	21,791.00
22/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1345	1	1	1	0.00
22/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1365	1	1	1	0.00
22/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1355	1	1	1	0.00
22/11/2013	R213 On 06-February-14			Bond Future	8.83	86.6673	87.2258	86.6673	21,021.00
22/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	1152	1	1	1	0.00
22/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	1130	1	1	1	0.00
22/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	1108	1	1	1	0.00
22/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	5322	6	5	6	0.00
22/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	5262	6	5	6	0.00
22/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	5383	6	5	6	0.00
22/11/2013	R213 On 08-May-14			Bond Future	8.92	84.2698	84.8363	84.2698	0.00
22/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	924	1	1	1	0.00
22/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	911	1	1	1	0.00
22/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	938	1	1	1	0.00
22/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	11390	12	11	12	0.00
22/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	11467	12	11	12	0.00
22/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	11314	12	11	12	0.00
22/11/2013	R213 On 07-August-14			Bond Future	9.01	85.4391	86.0133	85.4391	0.00
22/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	4417	4	4	4	0.00
22/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4485	4	4	4	0.00
22/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	4451	4	4	4	0.00
22/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	5651	6	6	6	0.00
22/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	5609	6	6	6	0.00
22/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	5693	6	6	6	0.00
22/11/2013	R213 On 06-November-14			Bond Future	9.11	83.0809	83.6610	83.0809	0.00
22/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	4816	5	5	5	0.00
22/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	4881	5	5	5	0.00
22/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	4849	5	5	5	0.00
22/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	6753	7	7	7	0.00
22/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	6796	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
22/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	6710	7	7	7	0.00
22/11/2013	R214 On 06-February-14			Bond Future	9.14	76.0970	76.6582	76.0970	2,927.00
22/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2399	2	2	2	0.00
22/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2365	2	2	2	0.00
22/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2331	2	2	2	0.00
22/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	3436	4	3	4	0.00
22/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	3481	4	3	4	0.00
22/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	3391	4	3	4	0.00
22/11/2013	R214 On 08-May-14			Bond Future	9.23	73.8132	74.3822	73.8132	0.00
22/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3433	3	3	3	0.00
22/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3466	3	3	3	0.00
22/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3400	3	3	3	0.00
22/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5142	5	5	5	0.00
22/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5188	6	5	6	0.00
22/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5234	6	5	6	0.00
22/11/2013	R248 On 06-February-14			Bond Future	9.19	98.6397	99.3597	98.6397	10,220.00
22/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	1037	2	1	2	0.00
22/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	936	2	1	2	0.00
22/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	835	2	1	2	0.00
22/11/2013	R248 On 08-May-14			Bond Future	9.28	95.5155	96.2454	95.5155	0.00
22/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
22/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	2342	3	2	3	0.00
22/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	2240	3	2	3	0.00
22/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	2444	3	2	3	0.00