



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 28/11/2013 To: 28/11/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	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
28/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	2025 On 06-February-14			Bond Future	110.72	110.7084	110.7152	110.7084	0.00
28/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
28/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
28/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
28/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	285	0	0	0	0.00
28/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	275	0	0	0	0.00
28/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	295	0	0	0	0.00
28/11/2013	2037 On 06-February-14			Bond Future	9.29	92.9959	92.8240	92.9959	1,652.00
28/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	898	1	1	1	0.00
28/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	810	1	1	1	0.00
28/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	723	1	1	1	0.00
28/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
28/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
28/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
28/11/2013	2037 On 08-May-14			Bond Future	9.39	94.2183	94.0441	94.2183	0.00
28/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
28/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
28/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
28/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	114	0	0	0	0.00
28/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	27	0	0	0	0.00
28/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	202	0	0	0	0.00
28/11/2013	2037 On 07-August-14			Bond Future	9.50	91.2624	91.0857	91.2624	0.00
28/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
28/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
28/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
28/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	4032	4	4	4	0.00
28/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	3940	4	4	4	0.00
28/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	3849	4	4	4	0.00
28/11/2013	2038 On 06-February-14			Bond Future	106.98	106.9675	106.9756	106.9675	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
28/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
28/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
28/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
28/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	24	0	0	0	0.00
28/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	34	0	0	0	0.00
28/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	14	0	0	0	0.00
28/11/2013	2050 On 06-February-14			Bond Future	111.49	111.4862	111.4948	111.4862	472.00
28/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1495	1	1	1	0.00
28/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1485	1	1	1	0.00
28/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1505	1	2	1	0.00
28/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
28/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
28/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
28/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	AL37 On 06-February-14			Index Future	411.98	412.3530	411.9770	412.3530	0.00
28/11/2013	AL37 On 08-May-14			Index Future	417.39	417.7730	417.3930	417.7730	0.00
28/11/2013	AL7T On 06-February-14			Index Future	484.15	484.7580	484.1490	484.7580	1.00
28/11/2013	AL7T On 08-May-14			Index Future	490.51	491.1300	490.5130	491.1300	0.00
28/11/2013	ALBI On 06-February-14			Index Future	435.65	436.2250	435.6510	436.2250	790.00
28/11/2013	ALBI On 08-May-14			Index Future	441.38	441.9600	441.3790	441.9600	85.00
28/11/2013	ALBI On 07-August-14			Index Future	447.47	448.0640	447.4740	448.0640	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
28/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	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
28/11/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2013	EL28 On 06-February-14			Bond Future	113.09	113.0810	113.0897	113.0810	0.00
28/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2100	2	2	2	0.00
28/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2080	2	2	2	0.00
28/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2090	2	2	2	0.00
28/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
28/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
28/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
28/11/2013	ES33 On 06-February-14			Bond Future	9.85	83.0109	82.8721	83.0109	6,292.00
28/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
28/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
28/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
28/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2189	2	2	2	0.00
28/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2113	2	2	2	0.00
28/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2264	2	2	2	0.00
28/11/2013	ES33 On 08-May-14			Bond Future	9.97	80.3201	80.1796	80.3201	0.00
28/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
28/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
28/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
28/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	3071	3	3	3	0.00
28/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2996	3	3	3	0.00
28/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	3147	3	3	3	0.00
28/11/2013	GOVI On 06-February-14			GOVI	435.26	435.8150	435.2550	435.8150	460.00
28/11/2013	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
28/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
28/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
28/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	47350	4	5	4	0.00
28/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	47550	4	5	4	0.00
28/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	47450	4	5	4	0.00
28/11/2013	GOVI On 08-May-14			GOVI	440.98	441.5440	440.9770	441.5440	0.00
28/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
28/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
28/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
28/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	10230	0	1	0	0.00
28/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	10330	0	1	0	0.00
28/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	10130	0	1	0	0.00
28/11/2013	GOVI On 07-August-14			GOVI	447.07	447.6430	447.0670	447.6430	0.00
28/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
28/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
28/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
28/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	129230	12	13	12	0.00
28/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	129430	12	13	12	0.00
28/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	129330	12	13	12	0.00
28/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/11/2013	IGOV On 06-February-14			Index Future	200.80	200.8680	200.7950	200.8680	1,328.00
28/11/2013	IGOV On 08-May-14			Index Future	203.46	203.5330	203.4600	203.5330	7.00
28/11/2013	ILBI On 06-February-14			Index Future	544.00	543.3900	543.9960	543.3900	190.00
28/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/11/2013	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
28/11/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/11/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.20	94.8000	94.8000	94.8000	1,500.00
28/11/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.23	94.7900	94.7700	94.7900	1,000.00
28/11/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.30	94.7400	94.7000	94.7400	0.00
28/11/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.41	94.6700	94.5900	94.6700	0.00
28/11/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.49	94.5900	94.5100	94.5900	0.00
28/11/2013	JBAF On	21-May-14			Jibar Tradeable Future	5.64	94.4100	94.3600	94.4100	0.00
28/11/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.72	94.3400	94.2800	94.3400	5,000.00
28/11/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.11	93.9600	93.8900	93.9600	1,000.00
28/11/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.49	93.5700	93.5100	93.5700	0.00
28/11/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.82	93.2600	93.1800	93.2600	150.00
28/11/2013	JBAF On	17-June-15			Jibar Tradeable Future	7.13	92.9600	92.8700	92.9600	2,200.00
28/11/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.42	92.6700	92.5800	92.6700	0.00
28/11/2013	R023 On	06-February-14			Bond Future	8.09	101.4475	101.3261	101.4475	11,259.00
28/11/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R023 On	06-February-14	7.85	Put	Bond Future	1539	1	2	1	0.00
28/11/2013	R023 On	06-February-14	7.84	Put	Bond Future	1603	1	2	1	0.00
28/11/2013	R023 On	06-February-14	7.86	Put	Bond Future	1476	1	1	1	0.00
28/11/2013	R023 On	08-May-14			Bond Future	8.20	98.8645	98.7416	98.8645	0.00
28/11/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R023 On	08-May-14	7.61	Put	Bond Future	3686	4	4	4	0.00
28/11/2013	R023 On	08-May-14	7.60	Put	Bond Future	3749	4	4	4	0.00
28/11/2013	R023 On	08-May-14	7.59	Put	Bond Future	3813	4	4	4	0.00
28/11/2013	R157 On	06-February-14			Bond Future	6.33	116.2379	116.2137	116.2379	32,109.00
28/11/2013	R157 On	06-February-14	5.64	Call	Bond Future	88	0	0	0	0.00
28/11/2013	R157 On	06-February-14	5.66	Call	Bond Future	94	0	0	0	0.00
28/11/2013	R157 On	06-February-14	5.65	Call	Bond Future	91	0	0	0	0.00
28/11/2013	R157 On	06-February-14	5.65	Put	Bond Future	1188	1	1	1	0.00

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28/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1201	1	1	1	0.00
28/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1174	1	1	1	0.00
28/11/2013	R157 On 08-May-14			Bond Future	6.54	110.9583	110.9338	110.9583	0.00
28/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	88	0	0	0	0.00
28/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	86	0	0	0	0.00
28/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	85	0	0	0	0.00
28/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1906	2	2	2	0.00
28/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1894	2	2	2	0.00
28/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1918	2	2	2	0.00
28/11/2013	R157 On 07-August-14			Bond Future	6.76	112.4920	112.4670	112.4920	0.00
28/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	655	1	1	1	0.00
28/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	660	1	1	1	0.00
28/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	666	1	1	1	0.00
28/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	680	1	1	1	0.00
28/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	674	1	1	1	0.00
28/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	669	1	1	1	0.00
28/11/2013	R157 On 06-November-14			Bond Future	7.14	107.2399	107.2145	107.2399	0.00
28/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	320	0	0	0	0.00
28/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	318	0	0	0	0.00
28/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	323	0	0	0	0.00
28/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	1107	1	1	1	0.00
28/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	1119	1	1	1	0.00
28/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	1113	1	1	1	0.00
28/11/2013	R186 On 06-February-14			Bond Future	8.40	117.9850	117.7725	117.9850	60,360.00
28/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	752	1	1	1	0.00
28/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	4450	5	4	5	0.00
28/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	734	1	1	1	0.00
28/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	770	1	1	1	0.00
28/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	6594	6	7	6	0.00
28/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	6519	6	7	6	0.00
28/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1505	1	2	1	250.00
28/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	6668	7	7	7	0.00
28/11/2013	R186 On 08-May-14			Bond Future	8.51	119.5359	119.3207	119.5359	640.00
28/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	604	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
28/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	615	1	1	1	0.00
28/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	4129	4	4	4	0.00
28/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	594	1	1	1	0.00
28/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1156	1	1	1	1,933.00
28/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	4205	4	4	4	1,933.00
28/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	13322	13	13	13	0.00
28/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	13409	13	13	13	0.00
28/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	13497	13	13	13	0.00
28/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	10134	10	10	10	0.00
28/11/2013	R186 On 07-August-14			Bond Future	8.61	115.8966	115.6781	115.8966	0.00
28/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	3857	4	4	4	0.00
28/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	3927	4	4	4	0.00
28/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	3892	4	4	4	0.00
28/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	6440	7	6	7	0.00
28/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	6438	6	6	6	0.00
28/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	6537	6	7	6	0.00
28/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	6488	6	6	6	0.00
28/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3919	4	4	4	840.00
28/11/2013	R186 On 06-November-14			Bond Future	8.71	117.4998	117.2783	117.4998	0.00
28/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	7782	8	8	8	0.00
28/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	3758	4	4	4	0.00
28/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	3820	4	4	4	0.00
28/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	3789	4	4	4	0.00
28/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	8469	8	8	8	0.00
28/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	8524	8	9	8	0.00
28/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	8416	8	8	8	0.00
28/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	4192	4	4	4	2,010.00
28/11/2013	R197 On 06-February-14			Bond Future	276.67	276.6583	276.6743	276.6583	2,049.00
28/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	3326	3	3	3	0.00
28/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	3336	3	3	3	0.00
28/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	3316	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
28/11/2013	R201 On 06-February-14			Bond Future	4.43	104.8510	104.8331	104.8510	0.00
28/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	715	1	1	1	0.00
28/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	722	1	1	1	0.00
28/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	730	1	1	1	0.00
28/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	24	0	0	0	0.00
28/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	23	0	0	0	0.00
28/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	25	0	0	0	0.00
28/11/2013	R201 On 08-May-14			Bond Future	4.07	106.2293	106.2113	106.2293	0.00
28/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	516	1	1	1	0.00
28/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	520	1	1	1	0.00
28/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	511	1	1	1	0.00
28/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	100	0	0	0	0.00
28/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	98	0	0	0	0.00
28/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	101	0	0	0	0.00
28/11/2013	R201 On 07-August-14			Bond Future	2.98	103.2878	103.2693	103.2878	0.00
28/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	848	1	1	1	0.00
28/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	855	1	1	1	0.00
28/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	852	1	1	1	0.00
28/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	9	0	0	0	0.00
28/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	9	0	0	0	0.00
28/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	9	0	0	0	0.00
28/11/2013	R202 On 06-February-14			Bond Future	210.02	210.3251	210.0239	210.3251	43,449.00
28/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	1034	1	1	1	0.00
28/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	1014	1	1	1	0.00
28/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	1024	1	1	1	0.00
28/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
28/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
28/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
28/11/2013	R203 On 06-February-14			Bond Future	7.12	107.0172	106.9206	107.0172	8,517.00
28/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	32	0	0	0	16.00
28/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	70	0	0	0	0.00
28/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	490	1	0	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
28/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	66	0	0	0	0.00
28/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	68	0	0	0	0.00
28/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3833	4	4	4	0.00
28/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	3236	3	3	3	0.00
28/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	3174	3	3	3	0.00
28/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1376	1	1	1	0.00
28/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	3205	3	3	3	0.00
28/11/2013	R203 On 08-May-14			Bond Future	7.27	104.2638	104.1659	104.2638	0.00
28/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	118	0	0	0	0.00
28/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	762	1	1	1	13.00
28/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	113	0	0	0	0.00
28/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	115	0	0	0	0.00
28/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	1519	2	2	2	16.00
28/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4788	5	5	5	0.00
28/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	1135	1	1	1	0.00
28/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4759	5	5	5	0.00
28/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4730	5	5	5	0.00
28/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	2051	2	2	2	0.00
28/11/2013	R203 On 07-August-14			Bond Future	7.42	105.7046	105.6052	105.7046	0.00
28/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1380	1	1	1	0.00
28/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1367	1	1	1	0.00
28/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1353	1	1	1	0.00
28/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	841	1	1	1	30.00
28/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1701	2	2	2	0.00
28/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1687	2	2	2	0.00
28/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1715	2	2	2	0.00
28/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2459	2	2	2	0.00
28/11/2013	R203 On 06-November-14			Bond Future	7.60	103.0061	102.9053	103.0061	0.00
28/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	852	1	1	1	0.00
28/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	870	1	1	1	0.00
28/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	861	1	1	1	0.00
28/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2818	3	3	3	0.00
28/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2784	3	3	3	0.00
28/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2801	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
28/11/2013	R204 On 06-February-14			Bond Future	7.37	103.7827	103.6811	103.7827	28,279.00
28/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	137	0	0	0	0.00
28/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	141	0	0	0	0.00
28/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	145	0	0	0	0.00
28/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	4180	4	4	4	0.00
28/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	4142	4	4	4	0.00
28/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	4219	4	4	4	0.00
28/11/2013	R204 On 08-May-14			Bond Future	7.50	105.1469	105.0442	105.1469	0.00
28/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	202	0	0	0	0.00
28/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	198	0	0	0	0.00
28/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	206	0	0	0	0.00
28/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	6030	6	6	6	0.00
28/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	6068	6	6	6	0.00
28/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5993	6	6	6	0.00
28/11/2013	R204 On 07-August-14			Bond Future	7.63	102.5684	102.4640	102.5684	0.00
28/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	1891	2	2	2	0.00
28/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	2506	3	3	3	0.00
28/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	1908	2	2	2	0.00
28/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	1874	2	2	2	0.00
28/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1963	2	2	2	530.00
28/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2584	3	3	3	0.00
28/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2544	2	3	2	0.00
28/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2564	3	3	3	0.00
28/11/2013	R204 On 06-November-14			Bond Future	7.78	103.9872	103.8813	103.9872	0.00
28/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1368	1	1	1	0.00
28/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1380	1	1	1	0.00
28/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	2925	3	3	3	0.00
28/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1356	1	1	1	0.00
28/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	4119	4	4	4	0.00
28/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	2190	2	2	2	1,270.00
28/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	4095	4	4	4	0.00
28/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	4143	4	4	4	0.00
28/11/2013	R207 On 06-February-14			Bond Future	7.66	98.7142	98.6236	98.7142	18,702.00
28/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	156	0	0	0	0.00

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28/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	152	0	0	0	0.00
28/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	161	0	0	0	0.00
28/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4965	5	5	5	0.00
28/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	5010	5	5	5	0.00
28/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4921	5	5	5	0.00
28/11/2013	R207 On 08-May-14			Bond Future	7.79	100.0119	99.9201	100.0119	0.00
28/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	211	0	0	0	0.00
28/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	215	0	0	0	0.00
28/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	207	0	0	0	0.00
28/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	7600	8	8	8	0.00
28/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	7645	8	8	8	0.00
28/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	7556	7	8	7	0.00
28/11/2013	R207 On 07-August-14			Bond Future	7.91	97.7533	97.6602	97.7533	0.00
28/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2159	2	2	2	0.00
28/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2197	2	2	2	0.00
28/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2178	2	2	2	0.00
28/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	3096	3	3	3	0.00
28/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	3120	3	3	3	0.00
28/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	3072	3	3	3	0.00
28/11/2013	R207 On 06-November-14			Bond Future	8.05	99.1056	99.0111	99.1056	0.00
28/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	1840	2	2	2	0.00
28/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	1810	2	2	2	0.00
28/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	1825	2	2	2	0.00
28/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4746	5	5	5	0.00
28/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4719	5	5	5	0.00
28/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4692	5	5	5	0.00
28/11/2013	R208 On 06-February-14			Bond Future	7.84	96.7513	96.6232	96.7513	11,100.00
28/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	124	0	0	0	0.00
28/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	132	0	0	0	0.00
28/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	128	0	0	0	0.00
28/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	5978	6	6	6	0.00
28/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	5927	6	6	6	0.00
28/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	6031	6	6	6	0.00
28/11/2013	R208 On 08-May-14			Bond Future	7.95	94.6271	94.4974	94.6271	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
28/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	187	0	0	0	0.00
28/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	195	0	0	0	0.00
28/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	191	0	0	0	0.00
28/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	9011	9	9	9	0.00
28/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	8907	9	9	9	0.00
28/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	8959	9	9	9	0.00
28/11/2013	R208 On 07-August-14			Bond Future	8.07	95.9348	95.8031	95.9348	0.00
28/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2216	2	2	2	0.00
28/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	3378	3	3	3	0.00
28/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2195	2	2	2	0.00
28/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2238	2	2	2	0.00
28/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	2342	2	2	2	630.00
28/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	3513	3	4	3	0.00
28/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	3485	3	3	3	0.00
28/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3541	3	4	3	0.00
28/11/2013	R208 On 06-November-14			Bond Future	8.19	93.8653	93.7318	93.8653	0.00
28/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	1770	2	2	2	0.00
28/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	1803	2	2	2	0.00
28/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	1786	2	2	2	0.00
28/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4057	4	4	4	0.00
28/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	5316	5	5	5	0.00
28/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2604	3	3	3	1,520.00
28/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	5349	5	5	5	0.00
28/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	5284	5	5	5	0.00
28/11/2013	R209 On 06-February-14			Bond Future	9.17	74.9842	74.8414	74.9842	23,302.00
28/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	857	1	1	1	0.00
28/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	894	1	1	1	0.00
28/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	875	1	1	1	0.00
28/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	5702	6	6	6	0.00
28/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	5576	5	6	5	0.00
28/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	5639	6	6	6	0.00
28/11/2013	R209 On 08-May-14			Bond Future	9.26	72.8255	72.6808	72.8255	0.00
28/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	688	1	1	1	0.00
28/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	677	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
28/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	667	1	1	1	0.00
28/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	12118	12	12	12	0.00
28/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	12038	12	12	12	0.00
28/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	12198	12	12	12	0.00
28/11/2013	R209 On 07-August-14			Bond Future	9.35	73.8319	73.6852	73.8319	0.00
28/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	3791	4	4	4	0.00
28/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	3822	4	4	4	0.00
28/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	3760	4	4	4	0.00
28/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5957	6	6	6	0.00
28/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	6045	6	6	6	0.00
28/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	6001	6	6	6	0.00
28/11/2013	R209 On 06-November-14			Bond Future	9.45	71.7084	71.5595	71.7084	0.00
28/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4045	4	4	4	0.00
28/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4074	4	4	4	0.00
28/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4104	4	4	4	0.00
28/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	7365	7	7	7	0.00
28/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	7273	7	7	7	0.00
28/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	7319	7	7	7	0.00
28/11/2013	R210 On 06-February-14			Bond Future	161.77	161.7585	161.7690	161.7585	1,319.00
28/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	279	0	0	0	0.00
28/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	259	0	0	0	0.00
28/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	269	0	0	0	0.00
28/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
28/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
28/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
28/11/2013	R211 On 06-February-14			Bond Future	129.02	129.0186	129.0209	129.0186	522.00
28/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	11	0	0	0	0.00
28/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	21	0	0	0	0.00
28/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	31	0	0	0	0.00
28/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
28/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
28/11/2013	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
28/11/2013	R212 On 06-February-14			Bond Future	131.65	131.6480	131.6549	131.6480	21,791.00
28/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1335	1	1	1	0.00
28/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1355	1	1	1	0.00
28/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1345	1	1	1	0.00
28/11/2013	R213 On 06-February-14			Bond Future	8.98	86.2102	86.0251	86.2102	21,021.00
28/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	757	1	1	1	0.00
28/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	741	1	1	1	0.00
28/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	724	1	1	1	0.00
28/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	6134	6	6	6	0.00
28/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	6068	6	6	6	0.00
28/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	6200	6	6	6	0.00
28/11/2013	R213 On 08-May-14			Bond Future	9.08	83.8060	83.6186	83.8060	0.00
28/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	684	1	1	1	0.00
28/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	673	1	1	1	0.00
28/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	695	1	1	1	0.00
28/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	12368	12	12	12	0.00
28/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	12447	12	12	12	0.00
28/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	12289	12	12	12	0.00
28/11/2013	R213 On 07-August-14			Bond Future	9.18	84.9640	84.7738	84.9640	0.00
28/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	3794	4	4	4	0.00
28/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	3856	4	4	4	0.00
28/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	3825	4	4	4	0.00
28/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	6265	6	6	6	0.00
28/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	6220	6	6	6	0.00
28/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	6310	6	6	6	0.00
28/11/2013	R213 On 06-November-14			Bond Future	9.28	82.6011	82.4083	82.6011	0.00
28/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	4209	4	4	4	0.00
28/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	4268	4	4	4	0.00
28/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	4238	4	4	4	0.00
28/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	7396	7	7	7	0.00
28/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	7441	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
28/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	7350	7	7	7	0.00
28/11/2013	R214 On 06-February-14			Bond Future	9.30	75.5589	75.4122	75.5589	3,127.00
28/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	1757	2	2	2	0.00
28/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	1728	2	2	2	0.00
28/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	1700	2	2	2	0.00
28/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	4045	4	4	4	0.00
28/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	4096	4	4	4	0.00
28/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	3994	4	4	4	0.00
28/11/2013	R214 On 08-May-14			Bond Future	9.39	73.2673	73.1188	73.2673	0.00
28/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	2805	3	3	3	0.00
28/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	2835	3	3	3	0.00
28/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	2776	3	3	3	0.00
28/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5774	6	6	6	0.00
28/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5823	6	6	6	0.00
28/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5874	6	6	6	0.00
28/11/2013	R248 On 06-February-14			Bond Future	9.36	97.9517	97.7641	97.9517	10,220.00
28/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	2633	2	3	2	0.00
28/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	2531	2	3	2	0.00
28/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	2430	2	2	2	0.00
28/11/2013	R248 On 08-May-14			Bond Future	9.45	94.8174	94.6274	94.8174	0.00
28/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
28/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	3960	4	4	4	0.00
28/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	3858	4	4	4	0.00
28/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	4063	4	4	4	0.00