



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 31/12/2013 To: 31/12/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	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
31/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	2025 On 06-February-14			Bond Future	110.36	110.3577	110.3623	110.3577	0.00
31/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
31/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
31/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
31/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	638	1	1	1	0.00
31/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	628	1	1	1	0.00
31/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	648	1	1	1	0.00
31/12/2013	2037 On 06-February-14			Bond Future	9.16	93.7650	93.9775	93.7650	2,022.00
31/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	2051	2	2	2	0.00
31/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	1964	2	2	2	0.00
31/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	1877	2	2	2	0.00
31/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
31/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
31/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
31/12/2013	2037 On 08-May-14			Bond Future	9.26	94.9979	95.2132	94.9979	0.00
31/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	1142	1	1	1	0.00
31/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	967	1	1	1	0.00
31/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	1055	1	1	1	0.00
31/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
31/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
31/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
31/12/2013	2037 On 07-August-14			Bond Future	9.36	92.0289	92.2468	92.0289	0.00
31/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
31/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
31/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
31/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	2871	3	3	3	0.00
31/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	2779	3	3	3	0.00
31/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	2688	3	3	3	0.00
31/12/2013	2038 On 06-February-14			Bond Future	107.71	107.7054	107.7140	107.7054	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
31/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	704	1	1	1	0.00
31/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	714	1	1	1	0.00
31/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	724	1	1	1	0.00
31/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
31/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
31/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
31/12/2013	2050 On 06-February-14			Bond Future	113.39	113.3845	113.3942	113.3845	472.00
31/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	3394	3	3	3	0.00
31/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	3384	3	3	3	0.00
31/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	3404	3	3	3	0.00
31/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
31/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
31/12/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
31/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	AL37 On 06-February-14			Index Future	414.02	414.0470	414.0220	414.0470	0.00
31/12/2013	AL37 On 08-May-14			Index Future	419.47	419.4900	419.4660	419.4900	0.00
31/12/2013	AL7T On 06-February-14			Index Future	488.23	488.1950	488.2290	488.1950	1.00
31/12/2013	AL7T On 08-May-14			Index Future	494.65	494.6130	494.6480	494.6130	0.00
31/12/2013	ALBI On 06-February-14			Index Future	438.97	438.6160	438.9650	438.6160	802.00
31/12/2013	ALBI On 08-May-14			Index Future	444.74	444.3830	444.7370	444.3830	35.00
31/12/2013	ALBI On 07-August-14			Index Future	450.77	450.4100	450.7670	450.4100	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
31/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	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
31/12/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2013	EL28 On 06-February-14			Bond Future	114.17	114.1574	114.1670	114.1574	0.00
31/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	3177	3	3	3	0.00
31/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	3157	3	3	3	0.00
31/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	3167	3	3	3	0.00
31/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
31/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
31/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
31/12/2013	ES33 On 06-February-14			Bond Future	9.73	83.5136	83.6925	83.5136	6,292.00
31/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
31/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
31/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
31/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1368	2	1	2	0.00
31/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1293	1	1	1	0.00
31/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1444	2	1	2	0.00
31/12/2013	ES33 On 08-May-14			Bond Future	9.85	80.8296	81.0109	80.8296	0.00
31/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
31/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
31/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
31/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2240	2	2	2	0.00
31/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2165	2	2	2	0.00
31/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2315	2	2	2	0.00
31/12/2013	GOVI On 06-February-14			GOVI	438.38	438.0660	438.3820	438.0660	477.00
31/12/2013	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
31/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
31/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
31/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	16080	2	2	2	0.00
31/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	16280	2	2	2	0.00
31/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	16180	2	2	2	0.00
31/12/2013	GOVI On 08-May-14			GOVI	444.15	443.8260	444.1460	443.8260	0.00
31/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	21360	2	2	2	0.00
31/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	21460	2	2	2	0.00
31/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	21560	2	2	2	0.00
31/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
31/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
31/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
31/12/2013	GOVI On 07-August-14			GOVI	450.17	449.8450	450.1690	449.8450	0.00
31/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
31/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
31/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
31/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	98210	10	10	10	0.00
31/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	98410	10	10	10	0.00
31/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	98310	10	10	10	0.00
31/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/12/2013	IGOV On 06-February-14			Index Future	201.94	201.9310	201.9430	201.9310	1,331.00
31/12/2013	IGOV On 08-May-14			Index Future	204.62	204.6110	204.6230	204.6110	7.00
31/12/2013	ILBI On 06-February-14			Index Future	546.65	546.3710	546.6480	546.3710	190.00
31/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
31/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
31/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
31/12/2013	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
31/12/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
31/12/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.23	94.7500	94.7700	94.7500	1,000.00
31/12/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.26	94.7200	94.7400	94.7200	0.00
31/12/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.33	94.6900	94.6700	94.6900	0.00
31/12/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.39	94.6200	94.6100	94.6200	0.00
31/12/2013	JBAF On	21-May-14			Jibar Tradeable Future	5.51	94.4800	94.4900	94.4800	0.00
31/12/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.59	94.3900	94.4100	94.3900	1,000.00
31/12/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.94	94.0600	94.0600	94.0600	1,000.00
31/12/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.30	93.7100	93.7000	93.7100	0.00
31/12/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.62	93.4000	93.3800	93.4000	150.00
31/12/2013	JBAF On	17-June-15			Jibar Tradeable Future	6.92	93.1000	93.0800	93.1000	3,200.00
31/12/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.20	92.8200	92.8000	92.8200	0.00
31/12/2013	JBAF On	15-December-15			Jibar Tradeable Future	7.47	92.5400	92.5300	92.5400	0.00
31/12/2013	R023 On	06-February-14			Bond Future	7.94	102.2937	102.3158	102.2937	11,257.00
31/12/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
31/12/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
31/12/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
31/12/2013	R023 On	06-February-14	7.85	Put	Bond Future	550	1	1	1	0.00
31/12/2013	R023 On	06-February-14	7.86	Put	Bond Future	486	1	0	1	0.00
31/12/2013	R023 On	06-February-14	7.84	Put	Bond Future	613	1	1	1	0.00
31/12/2013	R023 On	08-May-14			Bond Future	8.04	99.7222	99.7446	99.7222	0.00
31/12/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
31/12/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
31/12/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
31/12/2013	R023 On	08-May-14	7.61	Put	Bond Future	2683	3	3	3	0.00
31/12/2013	R023 On	08-May-14	7.60	Put	Bond Future	2746	3	3	3	0.00
31/12/2013	R023 On	08-May-14	7.59	Put	Bond Future	2810	3	3	3	0.00
31/12/2013	R157 On	06-February-14			Bond Future	6.22	116.3998	116.4000	116.3998	32,191.00
31/12/2013	R157 On	06-February-14	5.64	Call	Bond Future	50	0	0	0	0.00
31/12/2013	R157 On	06-February-14	5.66	Call	Bond Future	54	0	0	0	0.00
31/12/2013	R157 On	06-February-14	5.65	Call	Bond Future	52	0	0	0	0.00
31/12/2013	R157 On	06-February-14	5.65	Put	Bond Future	962	1	1	1	0.00

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31/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	976	1	1	1	0.00
31/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	948	1	1	1	0.00
31/12/2013	R157 On 08-May-14			Bond Future	6.40	111.1226	111.1229	111.1226	0.00
31/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	80	0	0	0	0.00
31/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	79	0	0	0	0.00
31/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	77	0	0	0	0.00
31/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1710	2	2	2	0.00
31/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1698	2	2	2	0.00
31/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1722	2	2	2	0.00
31/12/2013	R157 On 07-August-14			Bond Future	6.61	112.6303	112.6302	112.6303	0.00
31/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	718	1	1	1	0.00
31/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	724	1	1	1	0.00
31/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	730	1	1	1	0.00
31/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	580	1	1	1	0.00
31/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	575	1	1	1	0.00
31/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	570	1	1	1	0.00
31/12/2013	R157 On 06-November-14			Bond Future	6.92	107.3944	107.3939	107.3944	0.00
31/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	373	0	0	0	0.00
31/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	370	0	0	0	0.00
31/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	376	0	0	0	0.00
31/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	981	1	1	1	0.00
31/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	992	1	1	1	0.00
31/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	986	1	1	1	0.00
31/12/2013	R186 On 06-February-14			Bond Future	8.27	118.7360	118.9422	118.7360	61,546.00
31/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	531	1	1	1	0.00
31/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	4755	5	5	5	0.00
31/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	514	0	1	0	0.00
31/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	548	1	1	1	0.00
31/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	5203	5	5	5	0.00
31/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	5128	5	5	5	0.00
31/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	639	1	1	1	250.00
31/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	5279	5	5	5	0.00
31/12/2013	R186 On 08-May-14			Bond Future	8.37	120.2971	120.5060	120.2971	740.00
31/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	684	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
31/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	4649	5	5	5	0.00
31/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	696	1	1	1	0.00
31/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	8656	9	9	9	0.00
31/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	3575	3	4	3	8,000.00
31/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	672	1	1	1	0.00
31/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1331	1	1	1	1,933.00
31/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7211	7	7	7	0.00
31/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	12303	12	12	12	0.00
31/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	3541	4	4	4	1,933.00
31/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	12218	12	12	12	0.00
31/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	1984	2	2	2	400.00
31/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1446	2	1	2	8,000.00
31/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	12389	13	12	13	0.00
31/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	9124	9	9	9	0.00
31/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	4607	5	5	5	0.00
31/12/2013	R186 On 07-August-14			Bond Future	8.47	116.6383	116.8497	116.6383	0.00
31/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4195	4	4	4	0.00
31/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4271	4	4	4	0.00
31/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4233	4	4	4	0.00
31/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	6974	7	7	7	0.00
31/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	5610	6	6	6	0.00
31/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	5704	6	6	6	0.00
31/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	5657	6	6	6	0.00
31/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3281	3	3	3	840.00
31/12/2013	R186 On 06-November-14			Bond Future	8.57	118.2668	118.4808	118.2668	0.00
31/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8383	8	8	8	0.00
31/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4056	4	4	4	0.00
31/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4124	4	4	4	0.00
31/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4090	4	4	4	0.00
31/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	7568	8	8	8	0.00
31/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	7620	8	8	8	0.00
31/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	7517	8	8	8	0.00
31/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3591	4	4	4	2,010.00
31/12/2013	R197 On 06-February-14			Bond Future	277.14	277.1293	277.1380	277.1293	2,049.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
31/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
31/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
31/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	2862	3	3	3	0.00
31/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	2872	3	3	3	0.00
31/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	2852	3	3	3	0.00
31/12/2013	R201 On 06-February-14			Bond Future	4.97	104.3794	104.3727	104.3794	0.00
31/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	299	0	0	0	0.00
31/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	305	0	0	0	0.00
31/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	311	0	0	0	0.00
31/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	68	0	0	0	0.00
31/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	65	0	0	0	0.00
31/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	70	0	0	0	0.00
31/12/2013	R201 On 08-May-14			Bond Future	4.83	105.7518	105.7450	105.7518	0.00
31/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	213	0	0	0	0.00
31/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	216	0	0	0	0.00
31/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	210	0	0	0	0.00
31/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	263	0	0	0	0.00
31/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	260	0	0	0	0.00
31/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	267	0	0	0	0.00
31/12/2013	R201 On 07-August-14			Bond Future	4.35	102.7775	102.7702	102.7775	0.00
31/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	424	0	0	0	0.00
31/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	430	0	0	0	0.00
31/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	427	0	0	0	0.00
31/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	84	0	0	0	0.00
31/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	83	0	0	0	0.00
31/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	82	0	0	0	0.00
31/12/2013	R202 On 06-February-14			Bond Future	214.12	214.1039	214.1163	214.1039	44,679.00
31/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	5126	5	5	5	0.00
31/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	5106	5	5	5	0.00
31/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	5116	5	5	5	0.00
31/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
31/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
31/12/2013	R203 On 06-February-14			Bond Future	6.99	107.3409	107.3392	107.3409	10,389.00
31/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	8	0	0	0	16.00
31/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	27	0	0	0	0.00
31/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	423	0	0	0	13.00
31/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	25	0	0	0	0.00
31/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	26	0	0	0	0.00
31/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3390	3	3	3	0.00
31/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	2776	3	3	3	0.00
31/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2713	3	3	3	0.00
31/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	890	1	1	1	0.00
31/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	2744	3	3	3	0.00
31/12/2013	R203 On 08-May-14			Bond Future	7.13	104.5920	104.5903	104.5920	0.00
31/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	97	0	0	0	0.00
31/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	785	1	1	1	29.00
31/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	93	0	0	0	0.00
31/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	95	0	0	0	0.00
31/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1627	2	2	2	16.00
31/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4343	4	4	4	0.00
31/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	818	1	1	1	0.00
31/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4314	4	4	4	0.00
31/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4285	4	4	4	0.00
31/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1649	2	2	2	0.00
31/12/2013	R203 On 07-August-14			Bond Future	7.27	106.0109	106.0088	106.0109	0.00
31/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1482	1	1	1	0.00
31/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1468	1	1	1	0.00
31/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1454	1	1	1	0.00
31/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	895	1	1	1	46.00
31/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1399	1	1	1	0.00
31/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1385	1	1	1	0.00
31/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1412	1	1	1	0.00
31/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2109	2	2	2	0.00
31/12/2013	R203 On 06-November-14			Bond Future	7.44	103.3300	103.3276	103.3300	0.00
31/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	935	1	1	1	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	953	1	1	1	0.00
31/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	944	1	1	1	0.00
31/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2478	2	2	2	0.00
31/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2445	2	2	2	0.00
31/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2462	2	2	2	0.00
31/12/2013	R204 On 06-February-14			Bond Future	7.23	104.2323	104.2274	104.2323	29,549.00
31/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	49	0	0	0	0.00
31/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	52	0	0	0	0.00
31/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	54	0	0	0	0.00
31/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3545	4	4	4	0.00
31/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3504	4	4	4	0.00
31/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3585	4	4	4	0.00
31/12/2013	R204 On 08-May-14			Bond Future	7.36	105.6026	105.5977	105.6026	0.00
31/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	179	0	0	0	0.00
31/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	175	0	0	0	0.00
31/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	183	0	0	0	0.00
31/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5454	5	5	5	0.00
31/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5491	5	5	5	0.00
31/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5416	5	5	5	0.00
31/12/2013	R204 On 07-August-14			Bond Future	7.49	103.0042	102.9989	103.0042	0.00
31/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2008	2	2	2	0.00
31/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2671	3	3	3	0.00
31/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2027	2	2	2	0.00
31/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	1990	2	2	2	0.00
31/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1594	2	2	2	530.00
31/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2165	2	2	2	0.00
31/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2127	2	2	2	0.00
31/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2146	2	2	2	0.00
31/12/2013	R204 On 06-November-14			Bond Future	7.62	104.4422	104.4365	104.4422	0.00
31/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1502	2	2	2	0.00
31/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1515	2	2	2	0.00
31/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3177	3	3	3	0.00
31/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1488	1	1	1	0.00
31/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	3697	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	1888	2	2	2	1,270.00
31/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	3675	4	4	4	0.00
31/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	3720	4	4	4	0.00
31/12/2013	R207 On 06-February-14			Bond Future	7.53	99.1906	99.2102	99.1906	22,098.00
31/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	68	0	0	0	0.00
31/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	65	0	0	0	0.00
31/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	71	0	0	0	0.00
31/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	4290	4	4	4	0.00
31/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	4336	4	4	4	0.00
31/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	4244	4	4	4	0.00
31/12/2013	R207 On 08-May-14			Bond Future	7.65	100.4947	100.5147	100.4947	0.00
31/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	192	0	0	0	0.00
31/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	196	0	0	0	0.00
31/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	188	0	0	0	0.00
31/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	6987	7	7	7	0.00
31/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	7032	7	7	7	0.00
31/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	6942	7	7	7	0.00
31/12/2013	R207 On 07-August-14			Bond Future	7.78	98.2177	98.2376	98.2177	0.00
31/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2309	2	2	2	0.00
31/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2350	2	2	2	0.00
31/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2329	2	2	2	0.00
31/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	2669	3	3	3	0.00
31/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	2692	3	3	3	0.00
31/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2647	3	3	3	0.00
31/12/2013	R207 On 06-November-14			Bond Future	7.90	99.5891	99.6088	99.5891	0.00
31/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	2001	2	2	2	0.00
31/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	1969	2	2	2	0.00
31/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	1985	2	2	2	0.00
31/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4307	4	4	4	0.00
31/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4281	4	4	4	0.00
31/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	4255	4	4	4	0.00
31/12/2013	R208 On 06-February-14			Bond Future	7.70	97.3256	97.3444	97.3256	11,157.00
31/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	43	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
31/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	47	0	0	0	0.00
31/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	45	0	0	0	0.00
31/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	5174	5	5	5	0.00
31/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	5121	5	5	5	0.00
31/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	5228	5	5	5	0.00
31/12/2013	R208 On 08-May-14			Bond Future	7.81	95.2092	95.2283	95.2092	0.00
31/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	168	0	0	0	0.00
31/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	175	0	0	0	0.00
31/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	172	0	0	0	0.00
31/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	8261	8	8	8	0.00
31/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	8157	8	8	8	0.00
31/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	8209	8	8	8	0.00
31/12/2013	R208 On 07-August-14			Bond Future	7.92	96.5008	96.5199	96.5008	0.00
31/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2417	2	2	2	0.00
31/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3676	4	4	4	0.00
31/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2393	2	2	2	0.00
31/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2440	2	2	2	0.00
31/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	1923	2	2	2	630.00
31/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	2997	3	3	3	0.00
31/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	2971	3	3	3	0.00
31/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3023	3	3	3	0.00
31/12/2013	R208 On 06-November-14			Bond Future	8.03	94.4513	94.4703	94.4513	0.00
31/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	1903	2	2	2	0.00
31/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	1939	2	2	2	0.00
31/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	1921	2	2	2	0.00
31/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4360	4	4	4	0.00
31/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	4713	5	5	5	0.00
31/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2169	2	2	2	1,520.00
31/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	4744	5	5	5	0.00
31/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	4682	5	5	5	0.00
31/12/2013	R209 On 06-February-14			Bond Future	9.07	75.4137	75.5873	75.4137	23,535.00
31/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	528	1	1	1	0.00
31/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	560	1	1	1	0.00
31/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	544	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
31/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	4626	5	5	5	0.00
31/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4496	5	4	5	0.00
31/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4561	5	5	5	0.00
31/12/2013	R209 On 08-May-14			Bond Future	9.16	73.2608	73.4367	73.2608	0.00
31/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5383	5	5	5	0.00
31/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	566	1	1	1	0.00
31/12/2013	R209 On 08-May-14	9.50	Call	Bond Future	4827	5	5	5	0.00
31/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	556	1	1	1	0.00
31/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	5916	6	6	6	0.00
31/12/2013	R209 On 08-May-14	8.50	Call	Bond Future	1578	2	2	2	640.00
31/12/2013	R209 On 08-May-14	9.00	Call	Bond Future	2954	3	3	3	640.00
31/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6373	6	6	6	0.00
31/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	546	1	1	1	0.00
31/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	11241	11	11	11	0.00
31/12/2013	R209 On 08-May-14	9.50	Put	Bond Future	2390	2	2	2	640.00
31/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	11322	11	11	11	0.00
31/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	2050	2	2	2	883.00
31/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	11161	11	11	11	0.00
31/12/2013	R209 On 08-May-14	9.00	Put	Bond Future	4135	4	4	4	0.00
31/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	1773	2	2	2	7,262.00
31/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1566	2	2	2	10,000.00
31/12/2013	R209 On 08-May-14	8.50	Put	Bond Future	6676	7	7	7	0.00
31/12/2013	R209 On 07-August-14			Bond Future	9.25	74.2547	74.4327	74.2547	0.00
31/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	3890	4	4	4	0.00
31/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	3923	4	4	4	0.00
31/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	3858	4	4	4	0.00
31/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5310	5	5	5	0.00
31/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5394	5	5	5	0.00
31/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5352	5	5	5	0.00
31/12/2013	R209 On 06-November-14			Bond Future	9.34	72.1463	72.3266	72.1463	0.00
31/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4182	4	4	4	0.00
31/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4244	4	4	4	0.00
31/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4213	4	4	4	0.00
31/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6735	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
31/12/2013	R209 On	06-November-14	9.01	Put	Bond Future	6646	7	7	7	0.00	
31/12/2013	R209 On	06-November-14	9.00	Put	Bond Future	6690	7	7	7	0.00	
31/12/2013	R210 On	06-February-14			Bond Future	161.51	161.4964	161.5055	161.4964	1,319.00	
31/12/2013	R210 On	06-February-14	161.49	Call	Bond Future	16	0	0	0	0.00	
31/12/2013	R210 On	06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00	
31/12/2013	R210 On	06-February-14	161.50	Call	Bond Future	6	0	0	0	0.00	
31/12/2013	R210 On	06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00	
31/12/2013	R210 On	06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00	
31/12/2013	R210 On	06-February-14	161.51	Put	Bond Future	5	0	0	0	0.00	
31/12/2013	R211 On	06-February-14			Bond Future	129.06	129.0738	129.0623	129.0738	2,022.00	
31/12/2013	R211 On	06-February-14	129.01	Call	Bond Future	52	0	0	0	0.00	
31/12/2013	R211 On	06-February-14	129.00	Call	Bond Future	62	0	0	0	0.00	
31/12/2013	R211 On	06-February-14	128.99	Call	Bond Future	72	0	0	0	0.00	
31/12/2013	R211 On	06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00	
31/12/2013	R211 On	06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00	
31/12/2013	R211 On	06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00	
31/12/2013	R212 On	06-February-14			Bond Future	131.28	131.2739	131.2764	131.2739	21,791.00	
31/12/2013	R212 On	06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00	
31/12/2013	R212 On	06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00	
31/12/2013	R212 On	06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00	
31/12/2013	R212 On	06-February-14	132.99	Put	Bond Future	1714	2	2	2	0.00	
31/12/2013	R212 On	06-February-14	133.01	Put	Bond Future	1734	2	2	2	0.00	
31/12/2013	R212 On	06-February-14	133.00	Put	Bond Future	1724	2	2	2	0.00	
31/12/2013	R213 On	06-February-14			Bond Future	8.87	86.6705	86.8505	86.6705	21,529.00	
31/12/2013	R213 On	06-February-14	8.31	Call	Bond Future	493	0	0	0	0.00	
31/12/2013	R213 On	06-February-14	8.30	Call	Bond Future	478	0	0	0	0.00	
31/12/2013	R213 On	06-February-14	8.29	Call	Bond Future	464	0	0	0	0.00	
31/12/2013	R213 On	06-February-14	8.30	Put	Bond Future	5046	5	5	5	0.00	
31/12/2013	R213 On	06-February-14	8.31	Put	Bond Future	4978	5	5	5	0.00	
31/12/2013	R213 On	06-February-14	8.29	Put	Bond Future	5114	5	5	5	0.00	
31/12/2013	R213 On	08-May-14			Bond Future	8.97	84.2725	84.4550	84.2725	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
31/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	604	1	1	1	0.00
31/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	594	1	1	1	0.00
31/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	615	1	1	1	0.00
31/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	11452	12	11	12	0.00
31/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11531	12	12	12	0.00
31/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	11373	12	11	12	0.00
31/12/2013	R213 On 07-August-14			Bond Future	9.07	85.4157	85.6003	85.4157	0.00
31/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	3962	4	4	4	0.00
31/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4028	4	4	4	0.00
31/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	3995	4	4	4	0.00
31/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5608	6	6	6	0.00
31/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5565	6	6	6	0.00
31/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5651	6	6	6	0.00
31/12/2013	R213 On 06-November-14			Bond Future	9.16	83.0698	83.2567	83.0698	0.00
31/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4379	4	4	4	0.00
31/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4442	4	4	4	0.00
31/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4411	4	4	4	0.00
31/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	6719	7	7	7	0.00
31/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	6763	7	7	7	0.00
31/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6675	7	7	7	0.00
31/12/2013	R214 On 06-February-14			Bond Future	9.17	76.2402	76.4202	76.2402	5,455.00
31/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1501	1	2	1	0.00
31/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1470	1	1	1	0.00
31/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1439	1	1	1	0.00
31/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	2779	3	3	3	0.00
31/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	2827	3	3	3	0.00
31/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	2731	3	3	3	0.00
31/12/2013	R214 On 08-May-14			Bond Future	9.26	73.9579	74.1402	73.9579	0.00
31/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	2919	3	3	3	0.00
31/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	2951	3	3	3	0.00
31/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	2887	3	3	3	0.00
31/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	4869	5	5	5	0.00
31/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	4916	5	5	5	0.00
31/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	4963	5	5	5	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
31/12/2013	R248 On 06-February-14			Bond Future	9.22	98.8331	99.0647	98.8331	12,135.00
31/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
31/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
31/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
31/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	1332	2	1	2	0.00
31/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	1231	1	1	1	0.00
31/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	1130	1	1	1	0.00
31/12/2013	R248 On 08-May-14			Bond Future	9.32	95.7107	95.9453	95.7107	1,375.00
31/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
31/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
31/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
31/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	2643	3	3	3	0.00
31/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	2541	3	3	3	0.00
31/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	2745	3	3	3	0.00