



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For December 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	2025 On 06-February-14			Bond Future	110.49	110.4883	110.4946	110.4883	0.00
17/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
17/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
17/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
17/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	505	1	505	1	0.00
17/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	495	1	495	1	0.00
17/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	515	1	515	1	0.00
17/12/2013	2037 On 06-February-14			Bond Future	9.14	93.8477	9.1418	93.8477	1,652.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	2207	2	2207	2	0.00
17/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	2120	2	2120	2	0.00
17/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	2032	2	2032	2	0.00
17/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
17/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
17/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
17/12/2013	2037 On 08-May-14			Bond Future	9.24	95.0796	9.2425	95.0796	0.00
17/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	1298	1	1298	1	0.00
17/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	1124	1	1124	1	0.00
17/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	1211	1	1211	1	0.00
17/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
17/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
17/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
17/12/2013	2037 On 07-August-14			Bond Future	9.34	92.1223	9.3425	92.1223	0.00
17/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
17/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
17/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
17/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	2704	3	2704	3	0.00
17/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	2613	3	2613	3	0.00
17/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	2522	3	2522	3	0.00
17/12/2013	2038 On 06-February-14			Bond Future	107.81	107.7982	107.8058	107.7982	24.00
17/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	796	1	796	1	0.00
17/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	806	1	806	1	0.00
17/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	816	1	816	1	0.00
17/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
17/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
17/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
17/12/2013	2050 On 06-February-14			Bond Future	112.18	112.1721	112.1802	112.1721	472.00
17/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	2180	2	2180	2	0.00
17/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	2170	2	2170	2	0.00
17/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	2190	2	2190	2	0.00
17/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
17/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
17/12/2013	2050 On 06-February-14	110.01	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
17/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	AL37 On 06-February-14			Index Future	414.92	414.5400	414.9230	414.5400	0.00
17/12/2013	AL37 On 08-May-14			Index Future	420.37	419.9810	420.3720	419.9810	0.00
17/12/2013	AL7T On 06-February-14			Index Future	490.02	489.3970	490.0230	489.3970	1.00
17/12/2013	AL7T On 08-May-14			Index Future	496.46	495.8220	496.4580	495.8220	0.00
17/12/2013	ALBI On 06-February-14			Index Future	439.90	439.0950	439.8980	439.0950	802.00
17/12/2013	ALBI On 08-May-14			Index Future	445.68	444.8600	445.6750	444.8600	35.00
17/12/2013	ALBI On 07-August-14			Index Future	451.75	450.9430	451.7530	450.9430	0.00
17/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	C214 On 28-February-41			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
17/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2013	EL28 On 06-February-14			Bond Future	113.51	113.4970	113.5052	113.4970	0.00
17/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2515	3	2515	3	0.00
17/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2495	2	2495	2	0.00
17/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2505	2	2505	2	0.00
17/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
17/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
17/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
17/12/2013	ES33 On 06-February-14			Bond Future	9.72	83.5516	9.7209	83.5516	6,292.00
17/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
17/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
17/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
17/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1274	2	1274	2	0.00
17/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1199	1	1199	1	0.00
17/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1350	2	1350	2	0.00
17/12/2013	ES33 On 08-May-14			Bond Future	9.84	80.8665	9.8412	80.8665	0.00
17/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
17/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
17/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
17/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2146	2	2146	2	0.00
17/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2071	2	2071	2	0.00
17/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2222	2	2222	2	0.00
17/12/2013	GOVI On 06-February-14			GOVI	439.33	438.5740	439.3280	438.5740	479.00
17/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
17/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
17/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
17/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	6620	1	6620	1	0.00
17/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	6820	1	6820	1	0.00
17/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	6720	1	6720	1	0.00
17/12/2013	GOVI On 08-May-14			GOVI	445.10	444.3320	445.0980	444.3320	0.00
17/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	30880	2	30880	2	0.00

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17/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	30980	2	30980	2	0.00
17/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	31080	2	31080	2	0.00
17/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
17/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
17/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
17/12/2013	GOVI On 07-August-14			GOVI	451.17	450.4080	451.1680	450.4080	0.00
17/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
17/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
17/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
17/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	88220	10	88220	10	0.00
17/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	88420	10	88420	10	0.00
17/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	88320	10	88320	10	0.00
17/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/12/2013	IGOV On 06-February-14			Index Future	201.69	201.6830	201.6890	201.6830	1,334.00
17/12/2013	IGOV On 08-May-14			Index Future	204.36	204.3550	204.3620	204.3550	7.00
17/12/2013	ILBI On 06-February-14			Index Future	544.10	544.1000	544.1000	544.1000	190.00
17/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
17/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/12/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.21	94.7800	5.2100	94.7800	1,500.00
17/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.20	94.7600	5.2000	94.7600	1,000.00
17/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.27	94.7100	5.2700	94.7100	0.00
17/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.31	94.6700	5.3100	94.6700	0.00
17/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.41	94.5800	5.4100	94.5800	0.00
17/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.50	94.4800	5.5000	94.4800	0.00
17/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.64	94.3200	5.6400	94.3200	1,000.00
17/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.95	94.0300	5.9500	94.0300	1,000.00
17/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.35	93.6300	6.3500	93.6300	0.00
17/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.65	93.3100	6.6500	93.3100	150.00
17/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.95	93.0200	6.9500	93.0200	3,200.00
17/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.24	92.7300	7.2400	92.7300	0.00

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17/12/2013	R023 On 06-February-14			Bond Future	7.87	102.6064	7.8692	102.6064	11,257.00
17/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	122	0	122	0	0.00
17/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	59	0	59	0	0.00
17/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	186	0	186	0	0.00
17/12/2013	R023 On 08-May-14			Bond Future	7.97	100.0369	7.9687	100.0369	0.00
17/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	2251	2	2251	2	0.00
17/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	2315	2	2315	2	0.00
17/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	2379	3	2379	3	0.00
17/12/2013	R157 On 06-February-14			Bond Future	6.15	116.4639	6.1519	116.4639	32,191.00
17/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	102	0	102	0	0.00
17/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	109	0	109	0	0.00
17/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	105	0	105	0	0.00
17/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	914	1	914	1	0.00
17/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	927	1	927	1	0.00
17/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	901	1	901	1	0.00
17/12/2013	R157 On 08-May-14			Bond Future	6.32	111.1852	6.3227	111.1852	0.00
17/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	115	0	115	0	0.00
17/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	113	0	113	0	0.00
17/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	111	0	111	0	0.00
17/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1642	2	1642	2	0.00
17/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1631	2	1631	2	0.00
17/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1654	2	1654	2	0.00
17/12/2013	R157 On 07-August-14			Bond Future	6.51	112.7063	6.5117	112.7063	0.00
17/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	804	1	804	1	0.00
17/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	810	1	810	1	0.00
17/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	816	1	816	1	0.00
17/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	554	1	554	1	0.00
17/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	549	1	549	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
17/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	544	1	544	1	0.00
17/12/2013	R157 On 06-November-14			Bond Future	6.80	107.4625	6.7966	107.4625	0.00
17/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	436	0	436	0	0.00
17/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	433	0	433	0	0.00
17/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	440	0	440	0	0.00
17/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	937	1	937	1	0.00
17/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	947	1	947	1	0.00
17/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	942	1	942	1	0.00
17/12/2013	R186 On 06-February-14			Bond Future	8.25	118.8634	8.2460	118.8634	62,145.00
17/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	827	1	827	1	0.00
17/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	5170	5	5170	5	0.00
17/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	805	1	805	1	0.00
17/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	848	1	848	1	0.00
17/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	5300	6	5300	6	0.00
17/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	5229	6	5229	6	0.00
17/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	857	1	857	1	250.00
17/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	5371	6	5371	6	0.00
17/12/2013	R186 On 08-May-14			Bond Future	8.35	120.4237	8.3465	120.4237	740.00
17/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	802	1	802	1	0.00
17/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	4879	5	4879	5	0.00
17/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	815	1	815	1	0.00
17/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	8893	9	8893	9	0.00
17/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	3800	4	3800	4	8,000.00
17/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	789	1	789	1	0.00
17/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1481	1	1481	1	1,933.00
17/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7448	7	7448	7	0.00
17/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	12222	12	12222	12	0.00
17/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	3571	4	3571	4	1,933.00
17/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	12138	12	12138	12	0.00
17/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	2022	2	2022	2	400.00
17/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1484	2	1484	2	8,000.00
17/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	12307	13	12307	13	0.00
17/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	9074	9	9074	9	0.00
17/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	4632	5	4632	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
17/12/2013	R186 On 07-August-14			Bond Future	8.44	116.7799	8.4434	116.7799	0.00
17/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4446	4	4446	4	0.00
17/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4524	4	4524	4	0.00
17/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4484	4	4484	4	0.00
17/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	7251	7	7251	7	0.00
17/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	5651	6	5651	6	0.00
17/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	5743	6	5743	6	0.00
17/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	5697	6	5697	6	0.00
17/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3347	3	3347	3	840.00
17/12/2013	R186 On 06-November-14			Bond Future	8.54	118.4008	8.5409	118.4008	0.00
17/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8601	8	8601	8	0.00
17/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4260	4	4260	4	0.00
17/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4329	4	4329	4	0.00
17/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4294	4	4294	4	0.00
17/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	7563	8	7563	8	0.00
17/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	7614	8	7614	8	0.00
17/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	7513	8	7513	8	0.00
17/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3600	4	3600	4	2,010.00
17/12/2013	R197 On 06-February-14			Bond Future	276.94	276.9216	276.9365	276.9216	2,049.00
17/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	3063	3	3063	3	0.00
17/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	3073	3	3073	3	0.00
17/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	3053	3	3053	3	0.00
17/12/2013	R201 On 06-February-14			Bond Future	4.84	104.4666	4.8443	104.4666	0.00
17/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	401	0	401	0	0.00
17/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	408	0	408	0	0.00
17/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	415	0	415	0	0.00
17/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	63	0	63	0	0.00
17/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	61	0	61	0	0.00
17/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	65	0	65	0	0.00
17/12/2013	R201 On 08-May-14			Bond Future	4.66	105.8380	4.6558	105.8380	0.00
17/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	280	0	280	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
17/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	283	0	283	0	0.00
17/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	277	0	277	0	0.00
17/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	223	0	223	0	0.00
17/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	220	0	220	0	0.00
17/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	225	0	225	0	0.00
17/12/2013	R201 On 07-August-14			Bond Future	4.03	102.8765	4.0283	102.8765	0.00
17/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	520	1	520	1	0.00
17/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	525	1	525	1	0.00
17/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	523	1	523	1	0.00
17/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	62	0	62	0	0.00
17/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	62	0	62	0	0.00
17/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	61	0	61	0	0.00
17/12/2013	R202 On 06-February-14			Bond Future	213.77	213.7524	213.7661	213.7524	44,679.00
17/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	4776	5	4776	5	0.00
17/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	4756	5	4756	5	0.00
17/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	4766	5	4766	5	0.00
17/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
17/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
17/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
17/12/2013	R203 On 06-February-14			Bond Future	6.93	107.4365	6.9326	107.4365	10,389.00
17/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	32	0	32	0	16.00
17/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	76	0	76	0	0.00
17/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	610	1	610	1	13.00
17/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	70	0	70	0	0.00
17/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	73	0	73	0	0.00
17/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3245	3	3245	3	0.00
17/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	2653	3	2653	3	0.00
17/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2593	3	2593	3	0.00
17/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	908	1	908	1	0.00
17/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	2623	3	2623	3	0.00
17/12/2013	R203 On 08-May-14			Bond Future	7.07	104.6867	7.0712	104.6867	0.00
17/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	145	0	145	0	0.00
17/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	926	1	926	1	13.00
17/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	139	0	139	0	0.00

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17/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	142	0	142	0	0.00
17/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1801	2	1801	2	16.00
17/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4220	4	4220	4	0.00
17/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	823	1	823	1	0.00
17/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4192	4	4192	4	0.00
17/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4163	4	4163	4	0.00
17/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1621	2	1621	2	0.00
17/12/2013	R203 On 07-August-14			Bond Future	7.21	106.1185	7.2100	106.1185	0.00
17/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1636	2	1636	2	0.00
17/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1621	2	1621	2	0.00
17/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1606	2	1606	2	0.00
17/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	1023	1	1023	1	30.00
17/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1371	1	1371	1	0.00
17/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1358	1	1358	1	0.00
17/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1384	1	1384	1	0.00
17/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2057	2	2057	2	0.00
17/12/2013	R203 On 06-November-14			Bond Future	7.37	103.4307	7.3691	103.4307	0.00
17/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	1063	1	1063	1	0.00
17/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	1083	1	1083	1	0.00
17/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	1073	1	1073	1	0.00
17/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2428	2	2428	2	0.00
17/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2396	2	2396	2	0.00
17/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2412	2	2412	2	0.00
17/12/2013	R204 On 06-February-14			Bond Future	7.18	104.3665	7.1815	104.3665	29,549.00
17/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	130	0	130	0	0.00
17/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	135	0	135	0	0.00
17/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	139	0	139	0	0.00
17/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3419	3	3419	3	0.00
17/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3381	3	3381	3	0.00
17/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3458	4	3458	4	0.00
17/12/2013	R204 On 08-May-14			Bond Future	7.31	105.7366	7.3055	105.7366	0.00
17/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	260	0	260	0	0.00
17/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	255	0	255	0	0.00
17/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	265	0	265	0	0.00

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17/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5325	5	5325	5	0.00
17/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5362	5	5362	5	0.00
17/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5289	5	5289	5	0.00
17/12/2013	R204 On 07-August-14			Bond Future	7.43	103.1515	7.4278	103.1515	0.00
17/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2231	2	2231	2	0.00
17/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2912	3	2912	3	0.00
17/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2251	2	2251	2	0.00
17/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	2212	2	2212	2	0.00
17/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1614	2	1614	2	530.00
17/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2167	2	2167	2	0.00
17/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2131	2	2131	2	0.00
17/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2149	2	2149	2	0.00
17/12/2013	R204 On 06-November-14			Bond Future	7.56	104.5832	7.5565	104.5832	0.00
17/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1678	2	1678	2	0.00
17/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1692	2	1692	2	0.00
17/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3400	3	3400	3	0.00
17/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1664	2	1664	2	0.00
17/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	3655	4	3655	4	0.00
17/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	1892	2	1892	2	1,270.00
17/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	3633	4	3633	4	0.00
17/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	3677	4	3677	4	0.00
17/12/2013	R207 On 06-February-14			Bond Future	7.48	99.3684	7.4751	99.3684	22,112.00
17/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	167	0	167	0	0.00
17/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	162	0	162	0	0.00
17/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	172	0	172	0	0.00
17/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	4129	4	4129	4	0.00
17/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	4173	4	4173	4	0.00
17/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	4085	4	4085	4	0.00
17/12/2013	R207 On 08-May-14			Bond Future	7.60	100.6728	7.5960	100.6728	0.00
17/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	274	0	274	0	0.00
17/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	279	0	279	0	0.00
17/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	269	0	269	0	0.00
17/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	6807	7	6807	7	0.00
17/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	6851	7	6851	7	0.00

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17/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	6764	7	6764	7	0.00
17/12/2013	R207 On 07-August-14			Bond Future	7.72	98.4095	7.7154	98.4095	0.00
17/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2558	3	2558	3	0.00
17/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2601	3	2601	3	0.00
17/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2580	3	2580	3	0.00
17/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	2646	3	2646	3	0.00
17/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	2668	3	2668	3	0.00
17/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2625	3	2625	3	0.00
17/12/2013	R207 On 06-November-14			Bond Future	7.83	99.7754	7.8340	99.7754	0.00
17/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	2200	2	2200	2	0.00
17/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	2166	2	2166	2	0.00
17/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	2183	2	2183	2	0.00
17/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4232	4	4232	4	0.00
17/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4206	4	4206	4	0.00
17/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	4181	4	4181	4	0.00
17/12/2013	R208 On 06-February-14			Bond Future	7.64	97.5564	7.6409	97.5564	11,157.00
17/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	126	0	126	0	0.00
17/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	135	0	135	0	0.00
17/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	131	0	131	0	0.00
17/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	4961	5	4961	5	0.00
17/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	4910	5	4910	5	0.00
17/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	5013	5	5013	5	0.00
17/12/2013	R208 On 08-May-14			Bond Future	7.75	95.4410	7.7490	95.4410	0.00
17/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	253	0	253	0	0.00
17/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	263	0	263	0	0.00
17/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	258	0	258	0	0.00
17/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	8045	8	8045	8	0.00
17/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	7943	8	7943	8	0.00
17/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	7994	8	7994	8	0.00
17/12/2013	R208 On 07-August-14			Bond Future	7.85	96.7465	7.8542	96.7465	0.00
17/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2685	3	2685	3	0.00
17/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3979	4	3979	4	0.00
17/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2661	3	2661	3	0.00
17/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2709	3	2709	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
17/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	1913	2	1913	2	630.00
17/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	2952	3	2952	3	0.00
17/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	2927	3	2927	3	0.00
17/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	2977	3	2977	3	0.00
17/12/2013	R208 On 06-November-14			Bond Future	7.96	94.6927	7.9638	94.6927	0.00
17/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	2138	2	2138	2	0.00
17/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	2175	2	2175	2	0.00
17/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	2156	2	2156	2	0.00
17/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4669	5	4669	5	0.00
17/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	4635	5	4635	5	0.00
17/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2164	2	2164	2	1,520.00
17/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	4666	5	4666	5	0.00
17/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	4605	5	4605	5	0.00
17/12/2013	R209 On 06-February-14			Bond Future	9.05	75.4895	9.0482	75.4895	23,430.00
17/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	817	1	817	1	0.00
17/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	857	1	857	1	0.00
17/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	837	1	837	1	0.00
17/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	4779	5	4779	5	0.00
17/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4656	5	4656	5	0.00
17/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4717	5	4717	5	0.00
17/12/2013	R209 On 08-May-14			Bond Future	9.14	73.3361	9.1401	73.3361	0.00
17/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5662	6	5662	6	0.00
17/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	700	1	700	1	0.00
17/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	688	1	688	1	0.00
17/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	6193	6	6193	6	0.00
17/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6647	7	6647	7	0.00
17/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	677	1	677	1	0.00
17/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	11235	11	11235	11	0.00
17/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	11314	12	11314	12	0.00
17/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	2192	2	2192	2	883.00
17/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	11156	11	11156	11	0.00
17/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	1912	2	1912	2	7,262.00
17/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1702	2	1702	2	10,000.00
17/12/2013	R209 On 07-August-14			Bond Future	9.23	74.3393	9.2291	74.3393	0.00

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17/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	4125	4	4125	4	0.00
17/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	4158	4	4158	4	0.00
17/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	4092	4	4092	4	0.00
17/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5400	6	5400	6	0.00
17/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5483	6	5483	6	0.00
17/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5441	6	5441	6	0.00
17/12/2013	R209 On 06-November-14			Bond Future	9.32	72.2261	9.3191	72.2261	0.00
17/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4348	4	4348	4	0.00
17/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4410	4	4410	4	0.00
17/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4379	4	4379	4	0.00
17/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6756	7	6756	7	0.00
17/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6668	7	6668	7	0.00
17/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6712	7	6712	7	0.00
17/12/2013	R210 On 06-February-14			Bond Future	161.36	161.3549	161.3649	161.3549	1,319.00
17/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	125	0	125	0	0.00
17/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	135	0	135	0	0.00
17/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	145	0	145	0	0.00
17/12/2013	R211 On 06-February-14			Bond Future	129.06	129.0543	129.0561	129.0543	2,022.00
17/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	46	0	46	0	0.00
17/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	56	0	56	0	0.00
17/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	66	0	66	0	0.00
17/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
17/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
17/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
17/12/2013	R212 On 06-February-14			Bond Future	131.29	131.5202	131.2857	131.5202	21,791.00
17/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1704	1	1704	1	0.00
17/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1724	1	1724	1	0.00
17/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1714	1	1714	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
17/12/2013	R213 On 06-February-14			Bond Future	8.86	86.7784	8.8573	86.7784	21,284.00
17/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	759	1	759	1	0.00
17/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	741	1	741	1	0.00
17/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	724	1	724	1	0.00
17/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	5178	5	5178	5	0.00
17/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	5114	5	5114	5	0.00
17/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	5243	5	5243	5	0.00
17/12/2013	R213 On 08-May-14			Bond Future	8.95	84.3801	8.9527	84.3801	0.00
17/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	739	1	739	1	0.00
17/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	727	1	727	1	0.00
17/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	751	1	751	1	0.00
17/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	11455	12	11455	12	0.00
17/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11533	12	11533	12	0.00
17/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	11377	12	11377	12	0.00
17/12/2013	R213 On 07-August-14			Bond Future	9.05	85.5343	9.0464	85.5343	0.00
17/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	4188	4	4188	4	0.00
17/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4254	4	4254	4	0.00
17/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	4221	4	4221	4	0.00
17/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5694	6	5694	6	0.00
17/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5652	6	5652	6	0.00
17/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5737	6	5737	6	0.00
17/12/2013	R213 On 06-November-14			Bond Future	9.14	83.1832	9.1427	83.1832	0.00
17/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4577	5	4577	5	0.00
17/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4641	5	4641	5	0.00
17/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4609	5	4609	5	0.00
17/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	6779	7	6779	7	0.00
17/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	6823	7	6823	7	0.00
17/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6736	7	6736	7	0.00
17/12/2013	R214 On 06-February-14			Bond Future	9.15	76.2384	9.1541	76.2384	5,155.00
17/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1898	2	1898	2	0.00
17/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1865	2	1865	2	0.00
17/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1833	2	1833	2	0.00
17/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	3073	3	3073	3	0.00
17/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	3120	3	3120	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
17/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	3027	3	3027	3	0.00
17/12/2013	R214 On 08-May-14			Bond Future	9.24	73.9545	9.2439	73.9545	0.00
17/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	3172	3	3172	3	0.00
17/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	3204	3	3204	3	0.00
17/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	3139	3	3139	3	0.00
17/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	5021	5	5021	5	0.00
17/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	5068	5	5068	5	0.00
17/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	5115	5	5115	5	0.00
17/12/2013	R248 On 06-February-14			Bond Future	9.22	98.8270	9.2156	98.8270	12,135.00
17/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	1258	2	1258	2	0.00
17/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	1157	1	1157	1	0.00
17/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	1056	1	1056	1	0.00
17/12/2013	R248 On 08-May-14			Bond Future	9.31	95.7026	9.3079	95.7026	1,375.00
17/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
17/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	2569	3	2569	3	0.00
17/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	2467	3	2467	3	0.00
17/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	2671	3	2671	3	0.00