



# 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
18/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	2025 On 06-February-14			Bond Future	110.51	110.4946	110.5148	110.4946	0.00
18/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
18/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
18/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
18/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	485	1	485	1	0.00
18/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	475	0	475	0	0.00
18/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	495	1	495	1	0.00
18/12/2013	2037 On 06-February-14			Bond Future	9.16	94.1334	9.1640	94.1334	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
18/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	2006	2	2006	2	0.00
18/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	1919	2	1919	2	0.00
18/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	1832	2	1832	2	0.00
18/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 08-May-14			Bond Future	9.27	95.3695	9.2654	95.3695	0.00
18/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	1095	1	1095	1	0.00
18/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	920	1	920	1	0.00
18/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	1008	1	1008	1	0.00
18/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 07-August-14			Bond Future	9.37	92.4130	9.3661	92.4130	0.00
18/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	2911	3	2911	3	0.00
18/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	2819	3	2819	3	0.00
18/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	2728	3	2728	3	0.00
18/12/2013	2038 On 06-February-14			Bond Future	107.83	107.8058	107.8296	107.8058	24.00
18/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	820	1	820	1	0.00
18/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	830	1	830	1	0.00
18/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	840	1	840	1	0.00
18/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2050 On 06-February-14			Bond Future	113.30	112.1802	113.3043	112.1802	472.00
18/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	3304	2	3304	2	0.00
18/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	3294	2	3294	2	0.00
18/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	3314	2	3314	2	0.00
18/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
18/12/2013	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
18/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	AL37 On 06-February-14			Index Future	414.45	414.9230	414.4530	414.9230	0.00
18/12/2013	AL37 On 08-May-14			Index Future	419.90	420.3720	419.8960	420.3720	0.00
18/12/2013	AL7T On 06-February-14			Index Future	489.14	490.0230	489.1360	490.0230	1.00
18/12/2013	AL7T On 08-May-14			Index Future	495.56	496.4580	495.5600	496.4580	0.00
18/12/2013	ALBI On 06-February-14			Index Future	439.25	439.8980	439.2510	439.8980	802.00
18/12/2013	ALBI On 08-May-14			Index Future	445.02	445.6750	445.0190	445.6750	35.00
18/12/2013	ALBI On 07-August-14			Index Future	451.09	451.7530	451.0880	451.7530	0.00
18/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	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
18/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	EL28 On 06-February-14			Bond Future	114.08	113.5052	114.0757	113.5052	0.00
18/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	3086	3	3086	3	0.00
18/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	3066	2	3066	2	0.00
18/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	3076	3	3076	3	0.00
18/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
18/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
18/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
18/12/2013	ES33 On 06-February-14			Bond Future	9.74	83.7861	9.7423	83.7861	6,292.00
18/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
18/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
18/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
18/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1432	1	1432	1	0.00
18/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1357	1	1357	1	0.00
18/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1508	1	1508	1	0.00
18/12/2013	ES33 On 08-May-14			Bond Future	9.86	81.1045	9.8633	81.1045	0.00
18/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
18/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
18/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
18/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2306	2	2306	2	0.00
18/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2231	2	2231	2	0.00
18/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2381	2	2381	2	0.00
18/12/2013	GOVI On 06-February-14			GOVI	438.70	439.3280	438.7030	439.3280	479.00
18/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	12870	1	12870	1	0.00
18/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	13070	1	13070	1	0.00
18/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	12970	1	12970	1	0.00
18/12/2013	GOVI On 08-May-14			GOVI	444.46	445.0980	444.4640	445.0980	0.00
18/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	24540	3	24540	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
18/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	24640	3	24640	3	0.00
18/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	24740	3	24740	3	0.00
18/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 07-August-14			GOVI	450.53	451.1680	450.5250	451.1680	0.00
18/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	94650	9	94650	9	0.00
18/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	94850	9	94850	9	0.00
18/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	94750	9	94750	9	0.00
18/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/12/2013	IGOV On 06-February-14			Index Future	201.79	201.6890	201.7870	201.6890	1,331.00
18/12/2013	IGOV On 08-May-14			Index Future	204.46	204.3620	204.4620	204.3620	7.00
18/12/2013	ILBI On 06-February-14			Index Future	546.28	544.1000	546.2820	544.1000	190.00
18/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
18/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/12/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.22	94.7900	5.2200	94.7900	0.00
18/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.21	94.8000	5.2100	94.8000	1,000.00
18/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.28	94.7300	5.2800	94.7300	0.00
18/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.32	94.6900	5.3200	94.6900	0.00
18/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.42	94.5900	5.4200	94.5900	0.00
18/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.51	94.5000	5.5100	94.5000	0.00
18/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.67	94.3600	5.6700	94.3600	1,000.00
18/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.96	94.0500	5.9600	94.0500	1,000.00
18/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.36	93.6500	6.3600	93.6500	0.00
18/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.66	93.3500	6.6600	93.3500	150.00
18/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.96	93.0500	6.9600	93.0500	3,200.00
18/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.25	92.7600	7.2500	92.7600	0.00

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18/12/2013	R023 On 06-February-14			Bond Future	7.90	102.7433	7.9016	102.7433	11,257.00
18/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	328	0	328	0	0.00
18/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	264	0	264	0	0.00
18/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	392	0	392	0	0.00
18/12/2013	R023 On 08-May-14			Bond Future	8.00	100.1760	8.0024	100.1760	0.00
18/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	2460	2	2460	2	0.00
18/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	2523	2	2523	2	0.00
18/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	2587	2	2587	2	0.00
18/12/2013	R157 On 06-February-14			Bond Future	6.18	116.5016	6.1798	116.5016	32,191.00
18/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	89	0	89	0	0.00
18/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	95	0	95	0	0.00
18/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	92	0	92	0	0.00
18/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	945	1	945	1	0.00
18/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	959	1	959	1	0.00
18/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	932	1	932	1	0.00
18/12/2013	R157 On 08-May-14			Bond Future	6.36	111.2239	6.3563	111.2239	0.00
18/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	102	0	102	0	0.00
18/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	100	0	100	0	0.00
18/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	98	0	98	0	0.00
18/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1675	2	1675	2	0.00
18/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1663	2	1663	2	0.00
18/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1687	2	1687	2	0.00
18/12/2013	R157 On 07-August-14			Bond Future	6.55	112.7418	6.5539	112.7418	0.00
18/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	772	1	772	1	0.00
18/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	779	1	779	1	0.00
18/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	785	1	785	1	0.00
18/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	569	1	569	1	0.00
18/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	564	1	564	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	559	1	559	1	0.00
18/12/2013	R157 On 06-November-14			Bond Future	6.85	107.5020	6.8525	107.5020	0.00
18/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	407	0	407	0	0.00
18/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	404	0	404	0	0.00
18/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	410	0	410	0	0.00
18/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	954	1	954	1	0.00
18/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	965	1	965	1	0.00
18/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	960	1	960	1	0.00
18/12/2013	R186 On 06-February-14			Bond Future	8.26	119.1408	8.2632	119.1408	62,145.00
18/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	782	1	782	1	0.00
18/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	5050	5	5050	5	0.00
18/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	762	1	762	1	0.00
18/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	803	1	803	1	0.00
18/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	5407	5	5407	5	0.00
18/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	5335	5	5335	5	0.00
18/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	887	1	887	1	250.00
18/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	5479	5	5479	5	0.00
18/12/2013	R186 On 08-May-14			Bond Future	8.36	120.7053	8.3643	120.7053	740.00
18/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	804	1	804	1	0.00
18/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	4876	5	4876	5	0.00
18/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	817	1	817	1	0.00
18/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	8851	9	8851	9	0.00
18/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	3798	4	3798	4	8,000.00
18/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	790	1	790	1	0.00
18/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1498	1	1498	1	1,933.00
18/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7422	7	7422	7	0.00
18/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	12377	12	12377	12	0.00
18/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	3721	4	3721	4	1,933.00
18/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	12292	12	12292	12	0.00
18/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	2149	2	2149	2	400.00
18/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1595	1	1595	1	8,000.00
18/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	12462	12	12462	12	0.00
18/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	9244	9	9244	9	0.00
18/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	4783	5	4783	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
18/12/2013	R186 On 07-August-14			Bond Future	8.46	117.0614	8.4620	117.0614	0.00
18/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4364	4	4364	4	0.00
18/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4441	5	4441	5	0.00
18/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4403	4	4403	4	0.00
18/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	7147	7	7147	7	0.00
18/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	5724	6	5724	6	0.00
18/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	5817	6	5817	6	0.00
18/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	5770	6	5770	6	0.00
18/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3398	3	3398	3	840.00
18/12/2013	R186 On 06-November-14			Bond Future	8.56	118.6900	8.5602	118.6900	0.00
18/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8527	9	8527	9	0.00
18/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4192	4	4192	4	0.00
18/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4261	4	4261	4	0.00
18/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4226	4	4226	4	0.00
18/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	7653	8	7653	8	0.00
18/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	7704	8	7704	8	0.00
18/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	7602	8	7602	8	0.00
18/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3684	4	3684	4	2,010.00
18/12/2013	R197 On 06-February-14			Bond Future	276.98	276.9365	276.9844	276.9365	2,049.00
18/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	3016	3	3016	3	0.00
18/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	3026	3	3026	3	0.00
18/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	3006	3	3006	3	0.00
18/12/2013	R201 On 06-February-14			Bond Future	4.88	104.4803	4.8767	104.4803	0.00
18/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	379	0	379	0	0.00
18/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	385	0	385	0	0.00
18/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	392	0	392	0	0.00
18/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	68	0	68	0	0.00
18/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	66	0	66	0	0.00
18/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	70	0	70	0	0.00
18/12/2013	R201 On 08-May-14			Bond Future	4.70	105.8523	4.7018	105.8523	0.00
18/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	264	0	264	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	267	0	267	0	0.00
18/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	261	0	261	0	0.00
18/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	235	0	235	0	0.00
18/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	232	0	232	0	0.00
18/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	238	0	238	0	0.00
18/12/2013	R201 On 07-August-14			Bond Future	4.11	102.8875	4.1071	102.8875	0.00
18/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	497	1	497	1	0.00
18/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	502	1	502	1	0.00
18/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	499	1	499	1	0.00
18/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	68	0	68	0	0.00
18/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	67	0	67	0	0.00
18/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	67	0	67	0	0.00
18/12/2013	R202 On 06-February-14			Bond Future	213.81	213.7661	213.8090	213.7661	44,679.00
18/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	4819	5	4819	5	0.00
18/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	4799	5	4799	5	0.00
18/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	4809	5	4809	5	0.00
18/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
18/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
18/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
18/12/2013	R203 On 06-February-14			Bond Future	6.96	107.5081	6.9595	107.5081	10,389.00
18/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	25	0	25	0	16.00
18/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	62	0	62	0	0.00
18/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	556	1	556	1	13.00
18/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	57	0	57	0	0.00
18/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	60	0	60	0	0.00
18/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3324	3	3324	3	0.00
18/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	2726	3	2726	3	0.00
18/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2665	3	2665	3	0.00
18/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	940	1	940	1	0.00
18/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	2695	3	2695	3	0.00
18/12/2013	R203 On 08-May-14			Bond Future	7.10	104.7597	7.1004	104.7597	0.00
18/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	126	0	126	0	0.00
18/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	873	1	873	1	13.00
18/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	121	0	121	0	0.00

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18/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	123	0	123	0	0.00
18/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1734	2	1734	2	16.00
18/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4289	4	4289	4	0.00
18/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	843	1	843	1	0.00
18/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4260	4	4260	4	0.00
18/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4231	4	4231	4	0.00
18/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1655	2	1655	2	0.00
18/12/2013	R203 On 07-August-14			Bond Future	7.24	106.1891	7.2421	106.1891	0.00
18/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1572	2	1572	2	0.00
18/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1557	2	1557	2	0.00
18/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1543	2	1543	2	0.00
18/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	969	1	969	1	30.00
18/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1397	1	1397	1	0.00
18/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1383	1	1383	1	0.00
18/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1410	1	1410	1	0.00
18/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2092	2	2092	2	0.00
18/12/2013	R203 On 06-November-14			Bond Future	7.40	103.5056	7.4044	103.5056	0.00
18/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	997	1	997	1	0.00
18/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	1016	1	1016	1	0.00
18/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	1007	1	1007	1	0.00
18/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2453	2	2453	2	0.00
18/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2420	2	2420	2	0.00
18/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2437	2	2437	2	0.00
18/12/2013	R204 On 06-February-14			Bond Future	7.21	104.4353	7.2088	104.4353	29,549.00
18/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	105	0	105	0	0.00
18/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	108	0	108	0	0.00
18/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	112	0	112	0	0.00
18/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3506	3	3506	3	0.00
18/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3467	3	3467	3	0.00
18/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3544	3	3544	3	0.00
18/12/2013	R204 On 08-May-14			Bond Future	7.33	105.8067	7.3345	105.8067	0.00
18/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	225	0	225	0	0.00
18/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	220	0	220	0	0.00
18/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	229	0	229	0	0.00

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18/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5404	5	5404	5	0.00
18/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5441	5	5441	5	0.00
18/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5367	5	5367	5	0.00
18/12/2013	R204 On 07-August-14			Bond Future	7.46	103.2192	7.4590	103.2192	0.00
18/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2122	2	2122	2	0.00
18/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2793	3	2793	3	0.00
18/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2140	2	2140	2	0.00
18/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	2103	2	2103	2	0.00
18/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1611	2	1611	2	530.00
18/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2173	2	2173	2	0.00
18/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2137	2	2137	2	0.00
18/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2155	2	2155	2	0.00
18/12/2013	R204 On 06-November-14			Bond Future	7.59	104.6551	7.5899	104.6551	0.00
18/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1587	2	1587	2	0.00
18/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1601	2	1601	2	0.00
18/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3288	3	3288	3	0.00
18/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1574	2	1574	2	0.00
18/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	3682	4	3682	4	0.00
18/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	1897	2	1897	2	1,270.00
18/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	3659	4	3659	4	0.00
18/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	3704	4	3704	4	0.00
18/12/2013	R207 On 06-February-14			Bond Future	7.50	99.4704	7.5023	99.4704	22,098.00
18/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	141	0	141	0	0.00
18/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	137	0	137	0	0.00
18/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	146	0	146	0	0.00
18/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	4231	4	4231	4	0.00
18/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	4275	4	4275	4	0.00
18/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	4187	4	4187	4	0.00
18/12/2013	R207 On 08-May-14			Bond Future	7.62	100.7766	7.6247	100.7766	0.00
18/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	245	0	245	0	0.00
18/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	250	0	250	0	0.00
18/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	241	0	241	0	0.00
18/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	6907	7	6907	7	0.00
18/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	6951	7	6951	7	0.00

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18/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	6863	7	6863	7	0.00
18/12/2013	R207 On 07-August-14			Bond Future	7.75	98.5113	7.7459	98.5113	0.00
18/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2452	3	2452	3	0.00
18/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2494	3	2494	3	0.00
18/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2473	3	2473	3	0.00
18/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	2671	3	2671	3	0.00
18/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	2693	3	2693	3	0.00
18/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2649	3	2649	3	0.00
18/12/2013	R207 On 06-November-14			Bond Future	7.87	99.8818	7.8663	99.8818	0.00
18/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	2117	2	2117	2	0.00
18/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	2083	2	2083	2	0.00
18/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	2100	2	2100	2	0.00
18/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4282	4	4282	4	0.00
18/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4257	4	4257	4	0.00
18/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	4231	4	4231	4	0.00
18/12/2013	R208 On 06-February-14			Bond Future	7.67	97.6431	7.6682	97.6431	11,157.00
18/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	101	0	101	0	0.00
18/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	109	0	109	0	0.00
18/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	105	0	105	0	0.00
18/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	5079	5	5079	5	0.00
18/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	5027	5	5027	5	0.00
18/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	5131	5	5131	5	0.00
18/12/2013	R208 On 08-May-14			Bond Future	7.78	95.5294	7.7775	95.5294	0.00
18/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	219	0	219	0	0.00
18/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	228	0	228	0	0.00
18/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	224	0	224	0	0.00
18/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	8157	8	8157	8	0.00
18/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	8054	8	8054	8	0.00
18/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	8105	8	8105	8	0.00
18/12/2013	R208 On 07-August-14			Bond Future	7.88	96.8328	7.8843	96.8328	0.00
18/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2575	3	2575	3	0.00
18/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3855	4	3855	4	0.00
18/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2552	3	2552	3	0.00
18/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2599	3	2599	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
18/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	1937	2	1937	2	630.00
18/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	2990	3	2990	3	0.00
18/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	2965	3	2965	3	0.00
18/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3016	3	3016	3	0.00
18/12/2013	R208 On 06-November-14			Bond Future	8.00	94.7833	7.9954	94.7833	0.00
18/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	2026	2	2026	2	0.00
18/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	2063	2	2063	2	0.00
18/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	2044	2	2044	2	0.00
18/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4525	5	4525	5	0.00
18/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	4673	5	4673	5	0.00
18/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2171	2	2171	2	1,520.00
18/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	4704	5	4704	5	0.00
18/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	4643	5	4643	5	0.00
18/12/2013	R209 On 06-February-14			Bond Future	9.07	75.7246	9.0705	75.7246	23,425.00
18/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	749	1	749	1	0.00
18/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	786	1	786	1	0.00
18/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	767	1	767	1	0.00
18/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	4877	5	4877	5	0.00
18/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4752	5	4752	5	0.00
18/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4815	5	4815	5	0.00
18/12/2013	R209 On 08-May-14			Bond Future	9.16	73.5747	9.1632	73.5747	0.00
18/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5522	6	5522	6	0.00
18/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	658	1	658	1	0.00
18/12/2013	R209 On 08-May-14	9.50	Call	Bond Future	4973	0	4973	0	0.00
18/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	647	1	647	1	0.00
18/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	6047	6	6047	6	0.00
18/12/2013	R209 On 08-May-14	8.50	Call	Bond Future	1719	0	1719	0	640.00
18/12/2013	R209 On 08-May-14	9.00	Call	Bond Future	3112	0	3112	0	640.00
18/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6498	7	6498	7	0.00
18/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	636	1	636	1	0.00
18/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	11363	11	11363	11	0.00
18/12/2013	R209 On 08-May-14	9.50	Put	Bond Future	2567	0	2567	0	640.00
18/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	11443	11	11443	11	0.00
18/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	2220	2	2220	2	883.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	11283	11	11283	11	0.00
18/12/2013	R209 On 08-May-14	9.00	Put	Bond Future	4324	0	4324	0	0.00
18/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	1936	2	1936	2	7,262.00
18/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1723	2	1723	2	10,000.00
18/12/2013	R209 On 08-May-14	8.50	Put	Bond Future	6848	0	6848	0	0.00
18/12/2013	R209 On 07-August-14			Bond Future	9.25	74.5786	9.2529	74.5786	0.00
18/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	4010	4	4010	4	0.00
18/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	4043	4	4043	4	0.00
18/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	3978	4	3978	4	0.00
18/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5456	5	5456	5	0.00
18/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5541	5	5541	5	0.00
18/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5498	5	5498	5	0.00
18/12/2013	R209 On 06-November-14			Bond Future	9.34	72.4712	9.3436	72.4712	0.00
18/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4278	4	4278	4	0.00
18/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4339	4	4339	4	0.00
18/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4308	4	4308	4	0.00
18/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6860	7	6860	7	0.00
18/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6771	7	6771	7	0.00
18/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6815	7	6815	7	0.00
18/12/2013	R210 On 06-February-14			Bond Future	161.40	161.3649	161.3969	161.3649	1,319.00
18/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	93	0	93	0	0.00
18/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	103	0	103	0	0.00
18/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	113	0	113	0	0.00
18/12/2013	R211 On 06-February-14			Bond Future	129.06	129.0561	129.0629	129.0561	2,022.00
18/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	53	0	53	0	0.00
18/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	63	0	63	0	0.00
18/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	73	0	73	0	0.00
18/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
18/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
18/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
18/12/2013	R212 On 06-February-14			Bond Future	131.21	131.2857	131.2106	131.2857	21,791.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1779	2	1779	2	0.00
18/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1799	2	1799	2	0.00
18/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1789	2	1789	2	0.00
18/12/2013	R213 On 06-February-14			Bond Future	8.87	86.9814	8.8744	86.9814	21,284.00
18/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	719	1	719	1	0.00
18/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	702	1	702	1	0.00
18/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	684	1	684	1	0.00
18/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	5269	5	5269	5	0.00
18/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	5204	5	5204	5	0.00
18/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	5335	5	5335	5	0.00
18/12/2013	R213 On 08-May-14			Bond Future	8.97	84.5862	8.9703	84.5862	0.00
18/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	705	1	705	1	0.00
18/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	694	1	694	1	0.00
18/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	717	1	717	1	0.00
18/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	11554	11	11554	11	0.00
18/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11633	12	11633	12	0.00
18/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	11476	11	11476	11	0.00
18/12/2013	R213 On 07-August-14			Bond Future	9.06	85.7403	9.0646	85.7403	0.00
18/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	4102	4	4102	4	0.00
18/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4168	4	4168	4	0.00
18/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	4135	4	4135	4	0.00
18/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5743	6	5743	6	0.00
18/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5700	6	5700	6	0.00
18/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5786	6	5786	6	0.00
18/12/2013	R213 On 06-November-14			Bond Future	9.16	83.3947	9.1615	83.3947	0.00
18/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4492	5	4492	5	0.00
18/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4555	5	4555	5	0.00
18/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4523	5	4523	5	0.00
18/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	6831	7	6831	7	0.00
18/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	6875	7	6875	7	0.00
18/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6787	7	6787	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2013	R214 On 06-February-14			Bond Future	9.18	76.5209	9.1764	76.5209	5,825.00
18/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1796	2	1796	2	0.00
18/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1764	2	1764	2	0.00
18/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1733	2	1733	2	0.00
18/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	3145	3	3145	3	0.00
18/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	3193	3	3193	3	0.00
18/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	3098	3	3098	3	0.00
18/12/2013	R214 On 08-May-14			Bond Future	9.27	74.2410	9.2669	74.2410	0.00
18/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	3072	3	3072	3	0.00
18/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	3104	3	3104	3	0.00
18/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	3040	3	3040	3	0.00
18/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	5095	5	5095	5	0.00
18/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	5143	5	5143	5	0.00
18/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	5190	5	5190	5	0.00
18/12/2013	R248 On 06-February-14			Bond Future	9.23	99.1389	9.2327	99.1389	12,135.00
18/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	1428	1	1428	1	0.00
18/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	1327	1	1327	1	0.00
18/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	1225	1	1225	1	0.00
18/12/2013	R248 On 08-May-14			Bond Future	9.33	96.0189	9.3256	96.0189	1,375.00
18/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	2741	3	2741	3	0.00
18/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	2639	2	2639	2	0.00
18/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	2843	3	2843	3	0.00