



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
19/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	2025 On 06-February-14			Bond Future	110.52	110.5148	110.5212	110.5148	0.00
19/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
19/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
19/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
19/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	479	0	479	0	0.00
19/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	469	0	469	0	0.00
19/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	489	0	489	0	0.00
19/12/2013	2037 On 06-February-14			Bond Future	9.08	93.9325	9.0816	93.9325	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
19/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	2756	2	2756	2	0.00
19/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	2668	2	2668	2	0.00
19/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	2581	2	2581	2	0.00
19/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
19/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
19/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
19/12/2013	2037 On 08-May-14			Bond Future	9.18	95.1661	9.1803	95.1661	0.00
19/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	1854	1	1854	1	0.00
19/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	1680	1	1680	1	0.00
19/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	1767	1	1767	1	0.00
19/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
19/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
19/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
19/12/2013	2037 On 07-August-14			Bond Future	9.28	92.2065	9.2783	92.2065	0.00
19/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
19/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
19/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
19/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	2141	3	2141	3	0.00
19/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	2050	3	2050	3	0.00
19/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	1959	3	1959	3	0.00
19/12/2013	2038 On 06-February-14			Bond Future	107.84	107.8296	107.8371	107.8296	24.00
19/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	827	1	827	1	0.00
19/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	837	1	837	1	0.00
19/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	847	1	847	1	0.00
19/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
19/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
19/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
19/12/2013	2050 On 06-February-14			Bond Future	113.31	113.3043	113.3123	113.3043	472.00
19/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	3312	3	3312	3	0.00
19/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	3302	3	3302	3	0.00
19/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	3322	3	3322	3	0.00
19/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
19/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
19/12/2013	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
19/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	AL37 On 06-February-14			Index Future	415.45	414.4530	415.4490	414.4530	0.00
19/12/2013	AL37 On 08-May-14			Index Future	420.91	419.8960	420.9060	419.8960	0.00
19/12/2013	AL7T On 06-February-14			Index Future	490.95	489.1360	490.9540	489.1360	1.00
19/12/2013	AL7T On 08-May-14			Index Future	497.40	495.5600	497.4030	495.5600	0.00
19/12/2013	ALBI On 06-February-14			Index Future	441.16	439.2510	441.1620	439.2510	802.00
19/12/2013	ALBI On 08-May-14			Index Future	446.96	445.0190	446.9570	445.0190	35.00
19/12/2013	ALBI On 07-August-14			Index Future	453.05	451.0880	453.0510	451.0880	0.00
19/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	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
19/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2013	EL28 On 06-February-14			Bond Future	114.08	114.0757	114.0838	114.0757	0.00
19/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	3094	3	3094	3	0.00
19/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	3074	3	3074	3	0.00
19/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	3084	3	3084	3	0.00
19/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
19/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
19/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
19/12/2013	ES33 On 06-February-14			Bond Future	9.65	83.6286	9.6545	83.6286	6,292.00
19/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
19/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
19/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
19/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	783	1	783	1	0.00
19/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	707	1	707	1	0.00
19/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	858	2	858	2	0.00
19/12/2013	ES33 On 08-May-14			Bond Future	9.77	80.9449	9.7725	80.9449	0.00
19/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
19/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
19/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
19/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	1648	2	1648	2	0.00
19/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	1573	2	1573	2	0.00
19/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	1723	2	1723	2	0.00
19/12/2013	GOVI On 06-February-14			GOVI	440.50	438.7030	440.4970	438.7030	479.00
19/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	5070	0	5070	0	0.00
19/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	4870	0	4870	0	0.00
19/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	4970	0	4970	0	0.00
19/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	1	0	1	0.00
19/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	1	0	1	0.00
19/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	1	0	1	0.00
19/12/2013	GOVI On 08-May-14			GOVI	446.28	444.4640	446.2840	444.4640	0.00
19/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	42740	2	42740	2	0.00

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19/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	42840	2	42840	2	0.00
19/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	42940	2	42940	2	0.00
19/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
19/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
19/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
19/12/2013	GOVI On 07-August-14			GOVI	452.37	450.5250	452.3690	450.5250	0.00
19/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
19/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
19/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
19/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	76210	9	76210	9	0.00
19/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	76410	9	76410	9	0.00
19/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	76310	9	76310	9	0.00
19/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/12/2013	IGOV On 06-February-14			Index Future	201.73	201.7870	201.7250	201.7870	1,331.00
19/12/2013	IGOV On 08-May-14			Index Future	204.40	204.4620	204.4000	204.4620	7.00
19/12/2013	ILBI On 06-February-14			Index Future	546.28	546.2820	546.2820	546.2820	190.00
19/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
19/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.18	94.7900	5.1800	94.7900	1,000.00
19/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.25	94.7200	5.2500	94.7200	0.00
19/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.27	94.6800	5.2700	94.6800	0.00
19/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.34	94.5800	5.3400	94.5800	0.00
19/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.43	94.4900	5.4300	94.4900	0.00
19/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.59	94.3300	5.5900	94.3300	1,000.00
19/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.93	94.0400	5.9300	94.0400	1,000.00
19/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.24	93.6400	6.2400	93.6400	0.00
19/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.54	93.3400	6.5400	93.3400	150.00
19/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.85	93.0400	6.8500	93.0400	3,200.00
19/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.13	92.7500	7.1300	92.7500	0.00
19/12/2013	JBAF On 15-December-15			Jibar Tradeable Future	7.38	7.5500	7.3800	7.5500	0.00

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19/12/2013	R023 On 06-February-14			Bond Future	7.84	102.5375	7.8392	102.5375	11,257.00
19/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	5	0	5	0	0.00
19/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	69	0	69	0	0.00
19/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	132	0	132	0	0.00
19/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
19/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
19/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
19/12/2013	R023 On 08-May-14			Bond Future	7.94	99.9677	7.9373	99.9677	0.00
19/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	2057	2	2057	2	0.00
19/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	2121	3	2121	3	0.00
19/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	2185	3	2185	3	0.00
19/12/2013	R157 On 06-February-14			Bond Future	6.12	116.4569	6.1235	116.4569	32,191.00
19/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	103	0	103	0	0.00
19/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	110	0	110	0	0.00
19/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	107	0	107	0	0.00
19/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	870	1	870	1	0.00
19/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	883	1	883	1	0.00
19/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	857	1	857	1	0.00
19/12/2013	R157 On 08-May-14			Bond Future	6.29	111.1787	6.2882	111.1787	0.00
19/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	114	0	114	0	0.00
19/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	112	0	112	0	0.00
19/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	110	0	110	0	0.00
19/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1596	2	1596	2	0.00
19/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1584	2	1584	2	0.00
19/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1607	2	1607	2	0.00
19/12/2013	R157 On 07-August-14			Bond Future	6.47	112.6955	6.4691	112.6955	0.00
19/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	823	1	823	1	0.00
19/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	830	1	830	1	0.00
19/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	836	1	836	1	0.00
19/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	527	1	527	1	0.00
19/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	522	1	522	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
19/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	518	1	518	1	0.00
19/12/2013	R157 On 06-November-14			Bond Future	6.74	107.4548	6.7409	107.4548	0.00
19/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	442	0	442	0	0.00
19/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	439	0	439	0	0.00
19/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	445	0	445	0	0.00
19/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	895	1	895	1	0.00
19/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	906	1	906	1	0.00
19/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	900	1	900	1	0.00
19/12/2013	R186 On 06-February-14			Bond Future	8.20	118.9898	8.1960	118.9898	62,145.00
19/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	909	1	909	1	0.00
19/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	5491	5	5491	5	0.00
19/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	886	1	886	1	0.00
19/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	932	1	932	1	0.00
19/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	4941	5	4941	5	0.00
19/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	4872	5	4872	5	0.00
19/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	736	1	736	1	250.00
19/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	5011	5	5011	5	0.00
19/12/2013	R186 On 08-May-14			Bond Future	8.29	120.5524	8.2945	120.5524	740.00
19/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	891	1	891	1	0.00
19/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	5204	5	5204	5	0.00
19/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	905	1	905	1	0.00
19/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	9303	9	9303	9	0.00
19/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	4078	4	4078	4	8,000.00
19/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	877	1	877	1	0.00
19/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1641	1	1641	1	1,933.00
19/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7838	7	7838	7	0.00
19/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	11864	12	11864	12	0.00
19/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	3449	4	3449	4	1,933.00
19/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	11781	12	11781	12	0.00
19/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	1964	2	1964	2	400.00
19/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1447	2	1447	2	8,000.00
19/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	11947	12	11947	12	0.00
19/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	8787	9	8787	9	0.00
19/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	4463	5	4463	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
19/12/2013	R186 On 07-August-14			Bond Future	8.39	116.9059	8.3896	116.9059	0.00
19/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4648	4	4648	4	0.00
19/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4729	4	4729	4	0.00
19/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4689	4	4689	4	0.00
19/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	7529	7	7529	7	0.00
19/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	5403	6	5403	6	0.00
19/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	5493	6	5493	6	0.00
19/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	5448	6	5448	6	0.00
19/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3172	3	3172	3	840.00
19/12/2013	R186 On 06-November-14			Bond Future	8.49	118.5321	8.4851	118.5321	0.00
19/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8927	9	8927	9	0.00
19/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4452	4	4452	4	0.00
19/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4524	4	4524	4	0.00
19/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4488	4	4488	4	0.00
19/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	7298	8	7298	8	0.00
19/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	7348	8	7348	8	0.00
19/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	7249	8	7249	8	0.00
19/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3467	4	3467	4	2,010.00
19/12/2013	R197 On 06-February-14			Bond Future	277.00	276.9844	276.9993	276.9844	2,049.00
19/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	3001	3	3001	3	0.00
19/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	3011	3	3011	3	0.00
19/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	2991	3	2991	3	0.00
19/12/2013	R201 On 06-February-14			Bond Future	4.84	104.4526	4.8375	104.4526	0.00
19/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	403	0	403	0	0.00
19/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	410	0	410	0	0.00
19/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	416	0	416	0	0.00
19/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	59	0	59	0	0.00
19/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	57	0	57	0	0.00
19/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	60	0	60	0	0.00
19/12/2013	R201 On 08-May-14			Bond Future	4.65	105.8244	4.6453	105.8244	0.00
19/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	281	0	281	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
19/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	285	0	285	0	0.00
19/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	278	0	278	0	0.00
19/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	218	0	218	0	0.00
19/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	215	0	215	0	0.00
19/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	221	0	221	0	0.00
19/12/2013	R201 On 07-August-14			Bond Future	4.01	102.8588	4.0121	102.8588	0.00
19/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	524	0	524	0	0.00
19/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	529	1	529	1	0.00
19/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	527	0	527	0	0.00
19/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	61	0	61	0	0.00
19/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	60	0	60	0	0.00
19/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	59	0	59	0	0.00
19/12/2013	R202 On 06-February-14			Bond Future	213.50	213.8090	213.5017	213.8090	44,679.00
19/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	4512	5	4512	5	0.00
19/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	4492	5	4492	5	0.00
19/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	4502	5	4502	5	0.00
19/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
19/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
19/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
19/12/2013	R203 On 06-February-14			Bond Future	6.90	107.4218	6.9007	107.4218	10,389.00
19/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	31	0	31	0	16.00
19/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	75	0	75	0	0.00
19/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	631	1	631	1	13.00
19/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	70	0	70	0	0.00
19/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	72	0	72	0	0.00
19/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3141	3	3141	3	0.00
19/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	2549	3	2549	3	0.00
19/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2489	3	2489	3	0.00
19/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	827	1	827	1	0.00
19/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	2519	3	2519	3	0.00
19/12/2013	R203 On 08-May-14			Bond Future	7.04	104.6724	7.0364	104.6724	0.00
19/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	143	0	143	0	0.00
19/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	949	1	949	1	29.00
19/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	137	0	137	0	0.00

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19/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	140	0	140	0	0.00
19/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1851	2	1851	2	16.00
19/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4113	4	4113	4	0.00
19/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	768	1	768	1	0.00
19/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4085	4	4085	4	0.00
19/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4056	4	4056	4	0.00
19/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1539	2	1539	2	0.00
19/12/2013	R203 On 07-August-14			Bond Future	7.17	106.1001	7.1721	106.1001	0.00
19/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1673	2	1673	2	0.00
19/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1658	2	1658	2	0.00
19/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1643	2	1643	2	0.00
19/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	1043	1	1043	1	46.00
19/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1303	1	1303	1	0.00
19/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1290	1	1290	1	0.00
19/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1316	1	1316	1	0.00
19/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	1972	2	1972	2	0.00
19/12/2013	R203 On 06-November-14			Bond Future	7.33	103.4151	7.3276	103.4151	0.00
19/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	1069	1	1069	1	45.00
19/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	1089	1	1089	1	0.00
19/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	1079	1	1079	1	0.00
19/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2328	2	2328	2	0.00
19/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2296	2	2296	2	0.00
19/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2312	2	2312	2	0.00
19/12/2013	R204 On 06-February-14			Bond Future	7.15	104.3231	7.1456	104.3231	29,549.00
19/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	126	0	126	0	0.00
19/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	130	0	130	0	0.00
19/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	135	0	135	0	0.00
19/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3267	4	3267	4	0.00
19/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3229	3	3229	3	0.00
19/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3305	4	3305	4	0.00
19/12/2013	R204 On 08-May-14			Bond Future	7.27	105.6931	7.2670	105.6931	0.00
19/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	254	0	254	0	0.00
19/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	249	0	249	0	0.00
19/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	259	0	259	0	0.00

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19/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5168	5	5168	5	0.00
19/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5205	5	5205	5	0.00
19/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5132	5	5132	5	0.00
19/12/2013	R204 On 07-August-14			Bond Future	7.39	103.1036	7.3868	103.1036	0.00
19/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2256	2	2256	2	0.00
19/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2951	3	2951	3	0.00
19/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2275	2	2275	2	0.00
19/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	2236	2	2236	2	0.00
19/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1501	2	1501	2	530.00
19/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2039	2	2039	2	0.00
19/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2003	2	2003	2	0.00
19/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2021	2	2021	2	0.00
19/12/2013	R204 On 06-November-14			Bond Future	7.51	104.5376	7.5126	104.5376	0.00
19/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1689	2	1689	2	0.00
19/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1703	2	1703	2	0.00
19/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3449	3	3449	3	0.00
19/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1675	2	1675	2	0.00
19/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	3512	4	3512	4	0.00
19/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	1786	2	1786	2	1,270.00
19/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	3490	4	3490	4	0.00
19/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	3534	4	3534	4	0.00
19/12/2013	R207 On 06-February-14			Bond Future	7.44	99.3430	7.4394	99.3430	22,098.00
19/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	167	0	167	0	0.00
19/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	162	0	162	0	0.00
19/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	173	0	173	0	0.00
19/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	3962	4	3962	4	0.00
19/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	4005	4	4005	4	0.00
19/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	3918	4	3918	4	0.00
19/12/2013	R207 On 08-May-14			Bond Future	7.56	100.6477	7.5582	100.6477	0.00
19/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	275	0	275	0	0.00
19/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	280	0	280	0	0.00
19/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	270	0	270	0	0.00
19/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	6637	7	6637	7	0.00
19/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	6681	7	6681	7	0.00

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19/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	6594	7	6594	7	0.00
19/12/2013	R207 On 07-August-14			Bond Future	7.68	98.3802	7.6756	98.3802	0.00
19/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2600	2	2600	2	0.00
19/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2644	2	2644	2	0.00
19/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2622	2	2622	2	0.00
19/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	2517	3	2517	3	0.00
19/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	2538	3	2538	3	0.00
19/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2495	3	2495	3	0.00
19/12/2013	R207 On 06-November-14			Bond Future	7.79	99.7486	7.7919	99.7486	0.00
19/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	2239	2	2239	2	0.00
19/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	2205	2	2205	2	0.00
19/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	2222	2	2222	2	0.00
19/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4096	4	4096	4	0.00
19/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4071	4	4071	4	0.00
19/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	4046	4	4046	4	0.00
19/12/2013	R208 On 06-February-14			Bond Future	7.60	97.4997	7.6004	97.4997	11,157.00
19/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	124	0	124	0	0.00
19/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	133	0	133	0	0.00
19/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	128	0	128	0	0.00
19/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	4746	5	4746	5	0.00
19/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	4695	5	4695	5	0.00
19/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	4798	5	4798	5	0.00
19/12/2013	R208 On 08-May-14			Bond Future	7.71	95.3842	7.7065	95.3842	0.00
19/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	250	0	250	0	0.00
19/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	260	0	260	0	0.00
19/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	255	0	255	0	0.00
19/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	7826	8	7826	8	0.00
19/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	7724	8	7724	8	0.00
19/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	7775	8	7775	8	0.00
19/12/2013	R208 On 07-August-14			Bond Future	7.81	96.6853	7.8098	96.6853	0.00
19/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2753	3	2753	3	0.00
19/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	4081	4	4081	4	0.00
19/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2728	3	2728	3	0.00
19/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2778	3	2778	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
19/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	1796	2	1796	2	630.00
19/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	2801	3	2801	3	0.00
19/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	2777	3	2777	3	0.00
19/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	2826	3	2826	3	0.00
19/12/2013	R208 On 06-November-14			Bond Future	7.92	94.6334	7.9172	94.6334	0.00
19/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	2167	2	2167	2	0.00
19/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	2206	2	2206	2	0.00
19/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	2187	2	2187	2	0.00
19/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4758	5	4758	5	0.00
19/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	4444	5	4444	5	0.00
19/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2032	2	2032	2	1,520.00
19/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	4474	5	4474	5	0.00
19/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	4414	5	4414	5	0.00
19/12/2013	R209 On 06-February-14			Bond Future	8.98	75.5575	8.9832	75.5575	23,425.00
19/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	901	1	901	1	0.00
19/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	944	1	944	1	0.00
19/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	923	1	923	1	0.00
19/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	4374	5	4374	5	0.00
19/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4255	5	4255	5	0.00
19/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4314	5	4314	5	0.00
19/12/2013	R209 On 08-May-14			Bond Future	9.07	73.4054	9.0732	73.4054	0.00
19/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5960	6	5960	6	0.00
19/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	755	1	755	1	0.00
19/12/2013	R209 On 08-May-14	9.50	Call	Bond Future	5387	5	5387	5	0.00
19/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	742	1	742	1	0.00
19/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	6507	6	6507	6	0.00
19/12/2013	R209 On 08-May-14	8.50	Call	Bond Future	1925	2	1925	2	640.00
19/12/2013	R209 On 08-May-14	9.00	Call	Bond Future	3422	3	3422	3	640.00
19/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6975	6	6975	6	0.00
19/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	730	1	730	1	0.00
19/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	10794	11	10794	11	0.00
19/12/2013	R209 On 08-May-14	9.50	Put	Bond Future	2316	3	2316	3	640.00
19/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	10872	11	10872	11	0.00
19/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	1994	2	1994	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
19/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	10716	11	10716	11	0.00
19/12/2013	R209 On 08-May-14	9.00	Put	Bond Future	3970	4	3970	4	0.00
19/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	1731	2	1731	2	7,262.00
19/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1535	2	1535	2	10,000.00
19/12/2013	R209 On 08-May-14	8.50	Put	Bond Future	6389	7	6389	7	0.00
19/12/2013	R209 On 07-August-14			Bond Future	9.16	74.4067	9.1602	74.4067	0.00
19/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	4332	4	4332	4	0.00
19/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	4366	4	4366	4	0.00
19/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	4298	4	4298	4	0.00
19/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5106	5	5106	5	0.00
19/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5187	6	5187	6	0.00
19/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5146	5	5146	5	0.00
19/12/2013	R209 On 06-November-14			Bond Future	9.25	72.2967	9.2482	72.2967	0.00
19/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4592	4	4592	4	0.00
19/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4656	4	4656	4	0.00
19/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4624	4	4624	4	0.00
19/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6491	7	6491	7	0.00
19/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6405	7	6405	7	0.00
19/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6448	7	6448	7	0.00
19/12/2013	R210 On 06-February-14			Bond Future	161.41	161.3969	161.4069	161.3969	1,319.00
19/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	83	0	83	0	0.00
19/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	93	0	93	0	0.00
19/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	103	0	103	0	0.00
19/12/2013	R211 On 06-February-14			Bond Future	129.06	129.0629	129.0647	129.0629	2,022.00
19/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	55	0	55	0	0.00
19/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	65	0	65	0	0.00
19/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	75	0	75	0	0.00
19/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
19/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
19/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
19/12/2013	R212 On 06-February-14			Bond Future	131.22	131.2106	131.2172	131.2106	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
19/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1773	2	1773	2	0.00
19/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1793	2	1793	2	0.00
19/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1783	2	1783	2	0.00
19/12/2013	R213 On 06-February-14			Bond Future	8.80	86.8505	8.8021	86.8505	21,284.00
19/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	836	1	836	1	0.00
19/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	816	1	816	1	0.00
19/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	796	1	796	1	0.00
19/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	4828	5	4828	5	0.00
19/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	4765	5	4765	5	0.00
19/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	4891	5	4891	5	0.00
19/12/2013	R213 On 08-May-14			Bond Future	8.90	84.4537	8.8958	84.4537	0.00
19/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	786	1	786	1	0.00
19/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	774	1	774	1	0.00
19/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	799	1	799	1	0.00
19/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	11072	12	11072	12	0.00
19/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11150	12	11150	12	0.00
19/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	10995	11	10995	11	0.00
19/12/2013	R213 On 07-August-14			Bond Future	8.99	85.6056	8.9878	85.6056	0.00
19/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	4367	4	4367	4	0.00
19/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4436	4	4436	4	0.00
19/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	4402	4	4402	4	0.00
19/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5439	6	5439	6	0.00
19/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5397	6	5397	6	0.00
19/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5481	6	5481	6	0.00
19/12/2013	R213 On 06-November-14			Bond Future	9.08	83.2580	9.0822	83.2580	0.00
19/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4757	4	4757	4	0.00
19/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4823	5	4823	5	0.00
19/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4790	5	4790	5	0.00
19/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	6519	7	6519	7	0.00
19/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	6562	7	6562	7	0.00
19/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6476	7	6476	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
19/12/2013	R214 On 06-February-14			Bond Future	9.09	76.3485	9.0890	76.3485	5,825.00
19/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	2079	2	2079	2	0.00
19/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	2043	2	2043	2	0.00
19/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	2008	2	2008	2	0.00
19/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	2745	3	2745	3	0.00
19/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	2790	3	2790	3	0.00
19/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	2702	3	2702	3	0.00
19/12/2013	R214 On 08-May-14			Bond Future	9.18	74.0663	9.1768	74.0663	0.00
19/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	3373	3	3373	3	0.00
19/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	3408	3	3408	3	0.00
19/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	3339	3	3339	3	0.00
19/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	4711	5	4711	5	0.00
19/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	4756	5	4756	5	0.00
19/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	4801	5	4801	5	0.00
19/12/2013	R248 On 06-February-14			Bond Future	9.15	98.9690	9.1452	98.9690	12,135.00
19/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	557	1	557	1	0.00
19/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	456	1	456	1	0.00
19/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	355	1	355	1	0.00
19/12/2013	R248 On 08-May-14			Bond Future	9.24	95.8469	9.2353	95.8469	1,375.00
19/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
19/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	1858	3	1858	3	0.00
19/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	1756	3	1756	3	0.00
19/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	1960	3	1960	3	0.00