



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
27/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	2025 On 06-February-14			Bond Future	110.36	110.3484	110.3564	110.3484	0.00
27/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
27/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
27/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
27/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	644	1	644	1	0.00
27/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	634	1	634	1	0.00
27/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	654	1	654	1	0.00
27/12/2013	2037 On 06-February-14			Bond Future	9.10	94.7494	9.1025	94.7494	2,022.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	2564	3	2564	3	0.00
27/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	2477	3	2477	3	0.00
27/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	2390	3	2390	3	0.00
27/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
27/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
27/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
27/12/2013	2037 On 08-May-14			Bond Future	9.20	95.9945	9.2018	95.9945	0.00
27/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	1661	2	1661	2	0.00
27/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	1487	2	1487	2	0.00
27/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	1574	2	1574	2	0.00
27/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
27/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
27/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
27/12/2013	2037 On 07-August-14			Bond Future	9.30	93.0422	9.3011	93.0422	0.00
27/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
27/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
27/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
27/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	2342	2	2342	2	0.00
27/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	2251	2	2251	2	0.00
27/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	2160	2	2160	2	0.00
27/12/2013	2038 On 06-February-14			Bond Future	107.70	107.6925	107.7028	107.6925	24.00
27/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	693	1	693	1	0.00
27/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	703	1	703	1	0.00
27/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	713	1	713	1	0.00
27/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
27/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
27/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
27/12/2013	2050 On 06-February-14			Bond Future	113.38	113.3702	113.3818	113.3702	472.00
27/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	3382	3	3382	3	0.00
27/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	3372	3	3372	3	0.00
27/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	3392	3	3392	3	0.00
27/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
27/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
27/12/2013	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
27/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	AL37 On 06-February-14			Index Future	415.25	415.6330	415.2500	415.6330	0.00
27/12/2013	AL37 On 08-May-14			Index Future	420.71	421.0940	420.7080	421.0940	0.00
27/12/2013	AL7T On 06-February-14			Index Future	490.36	490.9740	490.3600	490.9740	1.00
27/12/2013	AL7T On 08-May-14			Index Future	496.81	497.4260	496.8060	497.4260	0.00
27/12/2013	ALBI On 06-February-14			Index Future	440.66	441.3450	440.6610	441.3450	802.00
27/12/2013	ALBI On 08-May-14			Index Future	446.45	447.1450	446.4530	447.1450	35.00
27/12/2013	ALBI On 07-August-14			Index Future	452.52	453.2250	452.5160	453.2250	0.00
27/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	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
27/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2013	EL28 On 06-February-14			Bond Future	114.15	114.1432	114.1545	114.1432	0.00
27/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	3165	3	3165	3	0.00
27/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	3145	3	3145	3	0.00
27/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	3155	3	3155	3	0.00
27/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
27/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
27/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
27/12/2013	ES33 On 06-February-14			Bond Future	9.68	84.3088	9.6782	84.3088	6,292.00
27/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
27/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
27/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
27/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	959	1	959	1	0.00
27/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	883	1	883	1	0.00
27/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1034	1	1034	1	0.00
27/12/2013	ES33 On 08-May-14			Bond Future	9.80	81.6348	9.7968	81.6348	0.00
27/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
27/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
27/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
27/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	1825	2	1825	2	0.00
27/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	1750	2	1750	2	0.00
27/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	1901	2	1901	2	0.00
27/12/2013	GOVI On 06-February-14			GOVI	440.02	440.6790	440.0240	440.6790	477.00
27/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	340	1	340	1	0.00
27/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	140	1	140	1	0.00
27/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	240	1	240	1	0.00
27/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
27/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
27/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
27/12/2013	GOVI On 08-May-14			GOVI	445.81	446.4700	445.8080	446.4700	0.00
27/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	37980	4	37980	4	0.00

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27/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	38080	4	38080	4	0.00
27/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	38180	4	38180	4	0.00
27/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
27/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
27/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
27/12/2013	GOVI On 07-August-14			GOVI	451.86	452.5410	451.8620	452.5410	0.00
27/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
27/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
27/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
27/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	81280	7	81280	7	0.00
27/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	81480	7	81480	7	0.00
27/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	81380	7	81380	7	0.00
27/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/12/2013	IGOV On 06-February-14			Index Future	201.90	201.8610	201.8960	201.8610	1,331.00
27/12/2013	IGOV On 08-May-14			Index Future	204.58	204.5390	204.5750	204.5390	7.00
27/12/2013	ILBI On 06-February-14			Index Future	546.38	546.3790	546.3790	546.3790	190.00
27/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
27/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.20	94.8000	5.2000	94.8000	1,000.00
27/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.23	94.7400	5.2300	94.7400	0.00
27/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.26	94.7100	5.2600	94.7100	0.00
27/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.33	94.6500	5.3300	94.6500	0.00
27/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.47	94.5500	5.4700	94.5500	0.00
27/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.56	94.4300	5.5600	94.4300	1,000.00
27/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.89	94.0800	5.8900	94.0800	1,000.00
27/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.24	93.7400	6.2400	93.7400	0.00
27/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.55	93.4200	6.5500	93.4200	150.00
27/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.85	93.1200	6.8500	93.1200	3,200.00
27/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.13	92.8400	7.1300	92.8400	0.00
27/12/2013	JBAF On 15-December-15			Jibar Tradeable Future	7.41	92.5700	7.4100	92.5700	0.00

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27/12/2013	R023 On 06-February-14			Bond Future	7.86	102.9511	7.8598	102.9511	11,257.00
27/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	1	0	1	0	0.00
27/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	63	0	63	0	0.00
27/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
27/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	126	0	126	0	0.00
27/12/2013	R023 On 08-May-14			Bond Future	7.96	100.3876	7.9587	100.3876	0.00
27/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	2189	2	2189	2	0.00
27/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	2253	2	2253	2	0.00
27/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	2317	2	2317	2	0.00
27/12/2013	R157 On 06-February-14			Bond Future	6.14	116.5652	6.1362	116.5652	32,191.00
27/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	78	0	78	0	0.00
27/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	84	0	84	0	0.00
27/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	81	0	81	0	0.00
27/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	865	1	865	1	0.00
27/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	878	1	878	1	0.00
27/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	852	1	852	1	0.00
27/12/2013	R157 On 08-May-14			Bond Future	6.30	111.2894	6.3027	111.2894	0.00
27/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	102	0	102	0	0.00
27/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	100	0	100	0	0.00
27/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	98	0	98	0	0.00
27/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1603	2	1603	2	0.00
27/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1591	2	1591	2	0.00
27/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1615	2	1615	2	0.00
27/12/2013	R157 On 07-August-14			Bond Future	6.49	112.8031	6.4931	112.8031	0.00
27/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	797	1	797	1	0.00
27/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	803	1	803	1	0.00
27/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	810	1	810	1	0.00
27/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	527	1	527	1	0.00
27/12/2013	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
27/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	517	1	517	1	0.00
27/12/2013	R157 On 06-November-14			Bond Future	6.77	107.5666	6.7675	107.5666	0.00
27/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	425	0	425	0	0.00
27/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	422	0	422	0	0.00
27/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	429	0	429	0	0.00
27/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	901	1	901	1	0.00
27/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	912	1	912	1	0.00
27/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	906	1	906	1	0.00
27/12/2013	R186 On 06-February-14			Bond Future	8.21	119.6912	8.2120	119.6912	61,496.00
27/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	715	1	715	1	0.00
27/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	5231	5	5231	5	0.00
27/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	694	1	694	1	0.00
27/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	735	1	735	1	0.00
27/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	4889	5	4889	5	0.00
27/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	4817	5	4817	5	0.00
27/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	618	1	618	1	250.00
27/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	4961	5	4961	5	0.00
27/12/2013	R186 On 08-May-14			Bond Future	8.31	121.2641	8.3110	121.2641	740.00
27/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	794	1	794	1	0.00
27/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	4999	5	4999	5	0.00
27/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	807	1	807	1	0.00
27/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	9097	9	9097	9	0.00
27/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	3884	4	3884	4	8,000.00
27/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	781	1	781	1	0.00
27/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1505	2	1505	2	1,933.00
27/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7628	8	7628	8	0.00
27/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	11909	12	11909	12	0.00
27/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	3386	3	3386	3	1,933.00
27/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	11825	12	11825	12	0.00
27/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	1896	2	1896	2	400.00
27/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1383	1	1383	1	8,000.00
27/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	11994	12	11994	12	0.00
27/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	8793	9	8793	9	0.00
27/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	4411	4	4411	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2013	R186 On 07-August-14			Bond Future	8.41	117.6224	8.4075	117.6224	0.00
27/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4486	5	4486	5	0.00
27/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4566	5	4566	5	0.00
27/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4526	5	4526	5	0.00
27/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	7347	8	7347	8	0.00
27/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	5391	5	5391	5	0.00
27/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	5482	5	5482	5	0.00
27/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	5436	5	5436	5	0.00
27/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3141	3	3141	3	840.00
27/12/2013	R186 On 06-November-14			Bond Future	8.50	119.2614	8.5032	119.2614	0.00
27/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8760	9	8760	9	0.00
27/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4316	4	4316	4	0.00
27/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4386	5	4386	5	0.00
27/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4351	4	4351	4	0.00
27/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	7310	7	7310	7	0.00
27/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	7360	7	7360	7	0.00
27/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	7260	7	7260	7	0.00
27/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3449	3	3449	3	2,010.00
27/12/2013	R197 On 06-February-14			Bond Future	277.13	277.1093	277.1273	277.1093	2,049.00
27/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	2873	3	2873	3	0.00
27/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	2883	3	2883	3	0.00
27/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	2863	3	2863	3	0.00
27/12/2013	R201 On 06-February-14			Bond Future	4.88	104.4742	4.8765	104.4742	0.00
27/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	365	0	365	0	0.00
27/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	372	0	372	0	0.00
27/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	379	0	379	0	0.00
27/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	54	0	54	0	0.00
27/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	52	0	52	0	0.00
27/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	56	0	56	0	0.00
27/12/2013	R201 On 08-May-14			Bond Future	4.70	105.8472	4.6995	105.8472	0.00
27/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	257	0	257	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
27/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	260	0	260	0	0.00
27/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	254	0	254	0	0.00
27/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	226	0	226	0	0.00
27/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	223	0	223	0	0.00
27/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	229	0	229	0	0.00
27/12/2013	R201 On 07-August-14			Bond Future	4.12	102.8776	4.1200	102.8776	0.00
27/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	490	1	490	1	0.00
27/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	495	1	495	1	0.00
27/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	493	1	493	1	0.00
27/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	66	0	66	0	0.00
27/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	65	0	65	0	0.00
27/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	64	0	64	0	0.00
27/12/2013	R202 On 06-February-14			Bond Future	214.10	214.0822	214.1000	214.0822	44,679.00
27/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	5110	5	5110	5	0.00
27/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	5090	5	5090	5	0.00
27/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	5100	5	5100	5	0.00
27/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
27/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
27/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
27/12/2013	R203 On 06-February-14			Bond Future	6.91	107.6598	6.9085	107.6598	10,389.00
27/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	18	0	18	0	16.00
27/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	51	0	51	0	0.00
27/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	559	1	559	1	13.00
27/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	46	0	46	0	0.00
27/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	48	0	48	0	0.00
27/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3154	3	3154	3	0.00
27/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	2551	2	2551	2	0.00
27/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2489	2	2489	2	0.00
27/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	779	1	779	1	0.00
27/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	2520	2	2520	2	0.00
27/12/2013	R203 On 08-May-14			Bond Future	7.04	104.9144	7.0446	104.9144	0.00
27/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	125	0	125	0	0.00
27/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	904	1	904	1	29.00
27/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	120	0	120	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
27/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	123	0	123	0	0.00
27/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1801	2	1801	2	16.00
27/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4121	4	4121	4	0.00
27/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	743	1	743	1	0.00
27/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4092	4	4092	4	0.00
27/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4063	4	4063	4	0.00
27/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1519	1	1519	1	0.00
27/12/2013	R203 On 07-August-14			Bond Future	7.18	106.3412	7.1832	106.3412	0.00
27/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1631	2	1631	2	0.00
27/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1615	2	1615	2	0.00
27/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1601	2	1601	2	0.00
27/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	1006	1	1006	1	46.00
27/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1292	1	1292	1	0.00
27/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1279	1	1279	1	0.00
27/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1304	1	1304	1	0.00
27/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	1965	2	1965	2	0.00
27/12/2013	R203 On 06-November-14			Bond Future	7.34	103.6620	7.3382	103.6620	0.00
27/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	1039	1	1039	1	45.00
27/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	1059	1	1059	1	0.00
27/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	1049	1	1049	1	0.00
27/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2326	2	2326	2	0.00
27/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2294	2	2294	2	0.00
27/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2310	2	2310	2	0.00
27/12/2013	R204 On 06-February-14			Bond Future	7.16	104.6408	7.1550	104.6408	29,549.00
27/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	86	0	86	0	0.00
27/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	90	0	90	0	0.00
27/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	94	0	94	0	0.00
27/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3265	3	3265	3	0.00
27/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3226	3	3226	3	0.00
27/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3305	3	3305	3	0.00
27/12/2013	R204 On 08-May-14			Bond Future	7.28	106.0159	7.2769	106.0159	0.00
27/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	225	0	225	0	0.00
27/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	220	0	220	0	0.00
27/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	229	0	229	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
27/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5178	5	5178	5	0.00
27/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5215	5	5215	5	0.00
27/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5141	5	5141	5	0.00
27/12/2013	R204 On 07-August-14			Bond Future	7.40	103.4266	7.3990	103.4266	0.00
27/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2195	2	2195	2	0.00
27/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2887	3	2887	3	0.00
27/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2214	2	2214	2	0.00
27/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	2175	2	2175	2	0.00
27/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1482	1	1482	1	530.00
27/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2023	2	2023	2	0.00
27/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	1988	2	1988	2	0.00
27/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2005	2	2005	2	0.00
27/12/2013	R204 On 06-November-14			Bond Future	7.52	104.8676	7.5245	104.8676	0.00
27/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1643	2	1643	2	0.00
27/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1657	2	1657	2	0.00
27/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3393	3	3393	3	0.00
27/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1629	2	1629	2	0.00
27/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	3507	3	3507	3	0.00
27/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	1772	2	1772	2	1,270.00
27/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	3486	3	3486	3	0.00
27/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	3529	3	3529	3	0.00
27/12/2013	R207 On 06-February-14			Bond Future	7.45	99.7014	7.4542	99.7014	22,098.00
27/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	114	0	114	0	0.00
27/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	110	0	110	0	0.00
27/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	118	0	118	0	0.00
27/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	3978	4	3978	4	0.00
27/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	4023	4	4023	4	0.00
27/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	3933	4	3933	4	0.00
27/12/2013	R207 On 08-May-14			Bond Future	7.57	101.0116	7.5737	101.0116	0.00
27/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	240	0	240	0	0.00
27/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	244	0	244	0	0.00
27/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	235	0	235	0	0.00
27/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	6672	7	6672	7	0.00
27/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	6716	7	6716	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
27/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	6628	7	6628	7	0.00
27/12/2013	R207 On 07-August-14			Bond Future	7.69	98.7450	7.6933	98.7450	0.00
27/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2516	3	2516	3	0.00
27/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2559	3	2559	3	0.00
27/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2538	3	2538	3	0.00
27/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	2509	2	2509	2	0.00
27/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	2530	2	2530	2	0.00
27/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2487	2	2487	2	0.00
27/12/2013	R207 On 06-November-14			Bond Future	7.81	100.1210	7.8097	100.1210	0.00
27/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	2171	2	2171	2	0.00
27/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	2137	2	2137	2	0.00
27/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	2154	2	2154	2	0.00
27/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4103	4	4103	4	0.00
27/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4077	4	4077	4	0.00
27/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	4052	4	4052	4	0.00
27/12/2013	R208 On 06-February-14			Bond Future	7.62	97.8710	7.6209	97.8710	11,157.00
27/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	78	0	78	0	0.00
27/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	84	0	84	0	0.00
27/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	81	0	81	0	0.00
27/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	4807	5	4807	5	0.00
27/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	4754	5	4754	5	0.00
27/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	4859	5	4859	5	0.00
27/12/2013	R208 On 08-May-14			Bond Future	7.73	95.7612	7.7278	95.7612	0.00
27/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	213	0	213	0	0.00
27/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	222	0	222	0	0.00
27/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	217	0	217	0	0.00
27/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	7897	8	7897	8	0.00
27/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	7794	8	7794	8	0.00
27/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	7846	8	7846	8	0.00
27/12/2013	R208 On 07-August-14			Bond Future	7.83	97.0635	7.8332	97.0635	0.00
27/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2646	3	2646	3	0.00
27/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3961	4	3961	4	0.00
27/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2622	3	2622	3	0.00
27/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2670	3	2670	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
27/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	1791	2	1791	2	630.00
27/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	2810	3	2810	3	0.00
27/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	2785	3	2785	3	0.00
27/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	2835	3	2835	3	0.00
27/12/2013	R208 On 06-November-14			Bond Future	7.94	95.0192	7.9410	95.0192	0.00
27/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	2084	2	2084	2	0.00
27/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	2122	2	2122	2	0.00
27/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	2103	2	2103	2	0.00
27/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4647	5	4647	5	0.00
27/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	4474	4	4474	4	0.00
27/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2034	2	2034	2	1,520.00
27/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	4504	4	4504	4	0.00
27/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	4444	4	4444	4	0.00
27/12/2013	R209 On 06-February-14			Bond Future	9.01	76.2271	9.0098	76.2271	23,535.00
27/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	698	1	698	1	0.00
27/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	736	1	736	1	0.00
27/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	717	1	717	1	0.00
27/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	4371	4	4371	4	0.00
27/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4247	4	4247	4	0.00
27/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4309	4	4309	4	0.00
27/12/2013	R209 On 08-May-14			Bond Future	9.10	74.0844	9.1005	74.0844	0.00
27/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5724	6	5724	6	0.00
27/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	659	1	659	1	0.00
27/12/2013	R209 On 08-May-14	9.50	Call	Bond Future	5154	5	5154	5	0.00
27/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	648	1	648	1	0.00
27/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	6270	6	6270	6	0.00
27/12/2013	R209 On 08-May-14	8.50	Call	Bond Future	1762	2	1762	2	640.00
27/12/2013	R209 On 08-May-14	9.00	Call	Bond Future	3215	3	3215	3	640.00
27/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6736	7	6736	7	0.00
27/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	637	1	637	1	0.00
27/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	10902	11	10902	11	0.00
27/12/2013	R209 On 08-May-14	9.50	Put	Bond Future	2287	2	2287	2	640.00
27/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	10981	11	10981	11	0.00
27/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	1962	2	1962	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
27/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	10823	11	10823	11	0.00
27/12/2013	R209 On 08-May-14	9.00	Put	Bond Future	3966	4	3966	4	0.00
27/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	1696	2	1696	2	7,262.00
27/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1499	1	1499	1	10,000.00
27/12/2013	R209 On 08-May-14	8.50	Put	Bond Future	6428	6	6428	6	0.00
27/12/2013	R209 On 07-August-14			Bond Future	9.19	75.0919	9.1889	75.0919	0.00
27/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	4145	4	4145	4	0.00
27/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	4179	4	4179	4	0.00
27/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	4112	4	4112	4	0.00
27/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5128	5	5128	5	0.00
27/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5210	5	5210	5	0.00
27/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5169	5	5169	5	0.00
27/12/2013	R209 On 06-November-14			Bond Future	9.28	72.9933	9.2773	72.9933	0.00
27/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4424	5	4424	5	0.00
27/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4487	5	4487	5	0.00
27/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4455	5	4455	5	0.00
27/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6533	6	6533	6	0.00
27/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6446	6	6446	6	0.00
27/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6489	6	6489	6	0.00
27/12/2013	R210 On 06-February-14			Bond Future	161.49	161.4806	161.4937	161.4806	1,319.00
27/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	4	0	4	0	0.00
27/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
27/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	6	0	6	0	0.00
27/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	16	0	16	0	0.00
27/12/2013	R211 On 06-February-14			Bond Future	129.08	129.0800	129.0781	129.0800	2,022.00
27/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	68	0	68	0	0.00
27/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	78	0	78	0	0.00
27/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	88	0	88	0	0.00
27/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
27/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
27/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
27/12/2013	R212 On 06-February-14			Bond Future	131.27	131.2660	131.2734	131.2660	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
27/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1717	2	1717	2	0.00
27/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1737	2	1737	2	0.00
27/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1727	2	1727	2	0.00
27/12/2013	R213 On 06-February-14			Bond Future	8.82	87.5028	8.8179	87.5028	21,284.00
27/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	657	1	657	1	0.00
27/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	640	1	640	1	0.00
27/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	622	1	622	1	0.00
27/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	4773	5	4773	5	0.00
27/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	4708	5	4708	5	0.00
27/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	4839	5	4839	5	0.00
27/12/2013	R213 On 08-May-14			Bond Future	8.91	85.1153	8.9120	85.1153	0.00
27/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	701	1	701	1	0.00
27/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	689	1	689	1	0.00
27/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	712	1	712	1	0.00
27/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	11109	11	11109	11	0.00
27/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11187	11	11187	11	0.00
27/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	11031	11	11031	11	0.00
27/12/2013	R213 On 07-August-14			Bond Future	9.01	86.2728	9.0051	86.2728	0.00
27/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	4219	4	4219	4	0.00
27/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4287	4	4287	4	0.00
27/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	4253	4	4253	4	0.00
27/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5419	5	5419	5	0.00
27/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5378	5	5378	5	0.00
27/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5461	5	5461	5	0.00
27/12/2013	R213 On 06-November-14			Bond Future	9.10	83.9365	9.0997	83.9365	0.00
27/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4627	5	4627	5	0.00
27/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4692	5	4692	5	0.00
27/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4659	5	4659	5	0.00
27/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	6516	6	6516	6	0.00
27/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	6559	6	6559	6	0.00
27/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6473	6	6473	6	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
27/12/2013	R214 On 06-February-14			Bond Future	9.11	77.0820	9.1104	77.0820	5,455.00
27/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1800	2	1800	2	0.00
27/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1766	2	1766	2	0.00
27/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1732	2	1732	2	0.00
27/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	2635	3	2635	3	0.00
27/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	2681	3	2681	3	0.00
27/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	2590	3	2590	3	0.00
27/12/2013	R214 On 08-May-14			Bond Future	9.20	74.8102	9.1988	74.8102	0.00
27/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	3179	3	3179	3	0.00
27/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	3213	3	3213	3	0.00
27/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	3146	3	3146	3	0.00
27/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	4685	5	4685	5	0.00
27/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	4731	5	4731	5	0.00
27/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	4777	5	4777	5	0.00
27/12/2013	R248 On 06-February-14			Bond Future	9.17	99.9119	9.1664	99.9119	12,135.00
27/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	769	0	769	0	0.00
27/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	668	0	668	0	0.00
27/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	567	0	567	0	0.00
27/12/2013	R248 On 08-May-14			Bond Future	9.26	96.8030	9.2571	96.8030	1,375.00
27/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
27/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	2073	2	2073	2	0.00
27/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	1971	2	1971	2	0.00
27/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	2175	2	2175	2	0.00