



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For January 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	2025 On 06-February-14			Bond Future	110.38	110.3753	110.3768	110.3753	0.00
13/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
13/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
13/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
13/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	623	1	623	1	0.00
13/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	613	1	613	1	0.00
13/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	633	1	633	1	0.00
13/01/2014	2037 On 06-February-14			Bond Future	9.07	94.6164	9.0725	94.6164	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
13/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	2838	3	2838	3	0.00
13/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	2751	3	2751	3	0.00
13/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	2664	3	2664	3	0.00
13/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
13/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
13/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
13/01/2014	2037 On 08-May-14			Bond Future	9.17	95.8612	9.1708	95.8612	0.00
13/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	1940	2	1940	2	0.00
13/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	1766	2	1766	2	0.00
13/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	1853	2	1853	2	0.00
13/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
13/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
13/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
13/01/2014	2037 On 07-August-14			Bond Future	9.27	92.8986	9.2700	92.8986	0.00
13/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
13/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
13/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
13/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	2068	2	2068	2	0.00
13/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	1977	2	1977	2	0.00
13/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	1885	2	1885	2	0.00
13/01/2014	2038 On 06-February-14			Bond Future	107.74	107.7385	107.7413	107.7385	24.00
13/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	731	1	731	1	0.00
13/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	741	1	741	1	0.00
13/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	751	1	751	1	0.00
13/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
13/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
13/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
13/01/2014	2050 On 06-February-14			Bond Future	113.70	113.6978	113.7008	113.6978	472.00
13/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3701	4	3701	4	0.00
13/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3691	4	3691	4	0.00
13/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3711	4	3711	4	0.00
13/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
13/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
13/01/2014	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
13/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	AL37 On 06-February-14			Index Future	414.13	414.0230	414.1290	414.0230	0.00
13/01/2014	AL37 On 08-May-14			Index Future	419.58	419.4700	419.5770	419.4700	0.00
13/01/2014	AL7T On 06-February-14			Index Future	489.09	488.7770	489.0940	488.7770	1.00
13/01/2014	AL7T On 08-May-14			Index Future	495.53	495.2070	495.5280	495.2070	0.00
13/01/2014	ALBI On 06-February-14			Index Future	440.62	440.1650	440.6200	440.1650	803.00
13/01/2014	ALBI On 08-May-14			Index Future	446.42	445.9560	446.4170	445.9560	35.00
13/01/2014	ALBI On 07-August-14			Index Future	452.44	451.9790	452.4400	451.9790	0.00
13/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	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
13/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2014	EL28 On 06-February-14			Bond Future	114.33	114.3307	114.3338	114.3307	0.00
13/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3344	3	3344	3	0.00
13/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3324	3	3324	3	0.00
13/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3334	3	3334	3	0.00
13/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
13/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
13/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
13/01/2014	ES33 On 06-February-14			Bond Future	9.64	84.1925	9.6445	84.1925	6,292.00
13/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
13/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
13/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
13/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	708	1	708	1	0.00
13/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	633	1	633	1	0.00
13/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	784	1	784	1	0.00
13/01/2014	ES33 On 08-May-14			Bond Future	9.76	81.5181	9.7619	81.5181	0.00
13/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
13/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
13/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
13/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1571	2	1571	2	0.00
13/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1495	2	1495	2	0.00
13/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1646	2	1646	2	0.00
13/01/2014	GOVI On 06-February-14			GOVI	439.91	439.4800	439.9090	439.4800	481.00
13/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
13/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
13/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
13/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	810	1	810	1	0.00
13/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	1010	1	1010	1	0.00
13/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	910	1	910	1	0.00
13/01/2014	GOVI On 08-May-14			GOVI	445.70	445.2620	445.6960	445.2620	0.00
13/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	36860	3	36860	3	0.00

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13/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	36960	3	36960	3	0.00
13/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	37060	3	37060	3	0.00
13/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
13/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
13/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
13/01/2014	GOVI On 07-August-14			GOVI	451.71	451.2760	451.7090	451.2760	0.00
13/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
13/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
13/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
13/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	82810	9	82810	9	0.00
13/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	83010	9	83010	9	0.00
13/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	82910	9	82910	9	0.00
13/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/01/2014	IGOV On 06-February-14			Index Future	201.45	201.4920	201.4470	201.4920	1,334.00
13/01/2014	IGOV On 08-May-14			Index Future	204.12	204.1670	204.1220	204.1670	7.00
13/01/2014	ILBI On 06-February-14			Index Future	543.55	545.1980	543.5500	545.1980	190.00
13/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
13/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/01/2014	JBAF On 15-January-14			Jibar Tradeable Future	5.23	94.7600	5.2300	94.7600	1,000.00
13/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.27	94.7200	5.2700	94.7200	0.00
13/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.31	94.6500	5.3100	94.6500	0.00
13/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.42	94.5600	5.4200	94.5600	0.00
13/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.49	94.4800	5.4900	94.4800	2,000.00
13/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.62	94.3600	5.6200	94.3600	1,000.00
13/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	5.87	94.0700	5.8700	94.0700	1,000.00
13/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.18	93.7500	6.1800	93.7500	0.00
13/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.49	93.4500	6.4900	93.4500	150.00
13/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.78	93.1600	6.7800	93.1600	3,200.00
13/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.06	92.8900	7.0600	92.8900	0.00
13/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.34	92.6000	7.3400	92.6000	0.00

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13/01/2014	R023 On 06-February-14			Bond Future	7.91	102.4452	7.9100	102.4452	11,268.00
13/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	381	0	381	0	0.00
13/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	317	0	317	0	0.00
13/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	445	0	445	0	0.00
13/01/2014	R023 On 08-May-14			Bond Future	8.01	99.8766	8.0107	99.8766	0.00
13/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	2511	3	2511	3	0.00
13/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	2574	3	2574	3	0.00
13/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	2638	3	2638	3	0.00
13/01/2014	R157 On 06-February-14			Bond Future	6.20	116.4256	6.1975	116.4256	32,412.00
13/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	26	0	26	0	0.00
13/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	29	0	29	0	0.00
13/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	27	0	27	0	0.00
13/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	909	1	909	1	0.00
13/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	924	1	924	1	0.00
13/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	895	1	895	1	0.00
13/01/2014	R157 On 08-May-14			Bond Future	6.38	111.1498	6.3755	111.1498	0.00
13/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	77	0	77	0	0.00
13/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	76	0	76	0	0.00
13/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	74	0	74	0	0.00
13/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1677	2	1677	2	0.00
13/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1665	2	1665	2	0.00
13/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1689	2	1689	2	0.00
13/01/2014	R157 On 07-August-14			Bond Future	6.59	112.6515	6.5928	112.6515	0.00
13/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	721	1	721	1	0.00
13/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	727	1	727	1	0.00
13/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	733	1	733	1	0.00
13/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	560	1	560	1	0.00
13/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	555	1	555	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
13/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	550	1	550	1	0.00
13/01/2014	R157 On 06-November-14			Bond Future	6.89	107.4193	6.8913	107.4193	0.00
13/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	385	0	385	0	0.00
13/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	382	0	382	0	0.00
13/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	388	0	388	0	0.00
13/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	965	1	965	1	0.00
13/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	976	1	976	1	0.00
13/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	970	1	970	1	0.00
13/01/2014	R186 On 06-February-14			Bond Future	8.19	119.4709	8.1873	119.4709	61,696.00
13/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	386	0	386	0	0.00
13/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	5085	5	5085	5	0.00
13/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	370	0	370	0	0.00
13/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	402	0	402	0	0.00
13/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	4341	5	4341	5	0.00
13/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	4265	4	4265	4	0.00
13/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	253	0	253	0	250.00
13/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	4418	5	4418	5	0.00
13/01/2014	R186 On 08-May-14			Bond Future	8.29	121.0426	8.2852	121.0426	740.00
13/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	689	1	689	1	0.00
13/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	4891	5	4891	5	0.00
13/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	702	1	702	1	0.00
13/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	9083	9	9083	9	0.00
13/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	3757	4	3757	4	8,000.00
13/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	677	1	677	1	0.00
13/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	1370	1	1370	1	1,933.00
13/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	7578	7	7578	7	0.00
13/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	11582	12	11582	12	0.00
13/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3056	3	3056	3	1,933.00
13/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	11497	12	11497	12	0.00
13/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	1624	2	1624	2	400.00
13/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1147	1	1147	1	8,000.00
13/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	11667	12	11667	12	0.00
13/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	8436	9	8436	9	0.00
13/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4062	4	4062	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
13/01/2014	R186 On 07-August-14			Bond Future	8.38	117.3875	8.3820	117.3875	0.00
13/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	4496	4	4496	4	0.00
13/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	4577	5	4577	5	0.00
13/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	4536	4	4536	4	0.00
13/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	7398	7	7398	7	0.00
13/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	5187	5	5187	5	0.00
13/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	5276	5	5276	5	0.00
13/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	5231	5	5231	5	0.00
13/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	2977	3	2977	3	840.00
13/01/2014	R186 On 06-November-14			Bond Future	8.48	119.0300	8.4759	119.0300	0.00
13/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	8891	9	8891	9	0.00
13/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	4400	4	4400	4	0.00
13/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	4472	4	4472	4	0.00
13/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	4436	4	4436	4	0.00
13/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	7170	7	7170	7	0.00
13/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	7219	7	7219	7	0.00
13/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	7120	7	7120	7	0.00
13/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3354	3	3354	3	2,010.00
13/01/2014	R197 On 06-February-14			Bond Future	276.72	276.7186	276.7216	276.7186	2,049.00
13/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	3278	3	3278	3	0.00
13/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	3288	3	3288	3	0.00
13/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	3268	3	3268	3	0.00
13/01/2014	R201 On 06-February-14			Bond Future	5.15	104.2223	5.1528	104.2223	0.00
13/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	168	0	168	0	0.00
13/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	173	0	173	0	0.00
13/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	179	0	179	0	0.00
13/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	91	0	91	0	0.00
13/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	88	0	88	0	0.00
13/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	94	0	94	0	0.00
13/01/2014	R201 On 08-May-14			Bond Future	5.09	105.5935	5.0914	105.5935	0.00
13/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	143	0	143	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
13/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	145	0	145	0	0.00
13/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	141	0	141	0	0.00
13/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	350	0	350	0	0.00
13/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	346	0	346	0	0.00
13/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	354	0	354	0	0.00
13/01/2014	R201 On 07-August-14			Bond Future	4.81	102.6113	4.8071	102.6113	0.00
13/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	314	0	314	0	0.00
13/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	319	0	319	0	0.00
13/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	316	0	316	0	0.00
13/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	140	0	140	0	0.00
13/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	138	0	138	0	0.00
13/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	137	0	137	0	0.00
13/01/2014	R202 On 06-February-14			Bond Future	212.40	212.3998	212.4042	212.3998	44,679.00
13/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	3414	3	3414	3	0.00
13/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	3394	3	3394	3	0.00
13/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	3404	3	3404	3	0.00
13/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
13/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
13/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
13/01/2014	R203 On 06-February-14			Bond Future	6.98	107.3666	6.9752	107.3666	10,779.00
13/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	2	0	2	0	16.00
13/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	9	0	9	0	0.00
13/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	324	0	324	0	13.00
13/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	7	0	7	0	0.00
13/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	8	0	8	0	0.00
13/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3351	3	3351	3	0.00
13/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	2726	3	2726	3	0.00
13/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	2661	3	2661	3	0.00
13/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	758	1	758	1	0.00
13/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	2694	3	2694	3	0.00
13/01/2014	R203 On 08-May-14			Bond Future	7.12	104.6189	7.1166	104.6189	0.00
13/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	107	0	107	0	0.00
13/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	807	1	807	1	29.00
13/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	102	0	102	0	0.00

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13/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	104	0	104	0	0.00
13/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1653	2	1653	2	16.00
13/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4318	4	4318	4	0.00
13/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	810	1	810	1	0.00
13/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4289	4	4289	4	0.00
13/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4260	4	4260	4	0.00
13/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1638	2	1638	2	0.00
13/01/2014	R203 On 07-August-14			Bond Future	7.27	106.0323	7.2652	106.0323	0.00
13/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1549	2	1549	2	0.00
13/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1535	2	1535	2	0.00
13/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1520	2	1520	2	0.00
13/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	958	1	958	1	46.00
13/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1438	1	1438	1	0.00
13/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1425	1	1425	1	0.00
13/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1451	1	1451	1	0.00
13/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2146	2	2146	2	0.00
13/01/2014	R203 On 06-November-14			Bond Future	7.43	103.3549	7.4261	103.3549	0.00
13/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	1017	1	1017	1	45.00
13/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	1037	1	1037	1	0.00
13/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	1027	1	1027	1	0.00
13/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2529	3	2529	3	0.00
13/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2496	3	2496	3	0.00
13/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2513	3	2513	3	0.00
13/01/2014	R204 On 06-February-14			Bond Future	7.24	104.1705	7.2445	104.1705	29,769.00
13/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	14	0	14	0	0.00
13/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	15	0	15	0	0.00
13/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	16	0	16	0	0.00
13/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	3560	4	3560	4	0.00
13/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	3518	4	3518	4	0.00
13/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	3601	4	3601	4	0.00
13/01/2014	R204 On 08-May-14			Bond Future	7.37	105.5410	7.3720	105.5410	0.00
13/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	168	0	168	0	0.00
13/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	164	0	164	0	0.00
13/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	171	0	171	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
13/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	5493	6	5493	6	0.00
13/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	5531	6	5531	6	0.00
13/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	5455	5	5455	5	0.00
13/01/2014	R204 On 07-August-14			Bond Future	7.50	102.9360	7.5031	102.9360	0.00
13/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	2003	2	2003	2	0.00
13/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2656	3	2656	3	0.00
13/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	2021	2	2021	2	0.00
13/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1985	2	1985	2	0.00
13/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1638	2	1638	2	530.00
13/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2219	2	2219	2	0.00
13/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2181	2	2181	2	0.00
13/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2200	2	2200	2	0.00
13/01/2014	R204 On 06-November-14			Bond Future	7.63	104.3762	7.6345	104.3762	0.00
13/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1507	2	1507	2	0.00
13/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1521	2	1521	2	0.00
13/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	3167	3	3167	3	0.00
13/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1494	2	1494	2	0.00
13/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	3758	4	3758	4	0.00
13/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	1932	2	1932	2	1,270.00
13/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	3735	4	3735	4	0.00
13/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	3781	4	3781	4	0.00
13/01/2014	R207 On 06-February-14			Bond Future	7.52	99.2135	7.5236	99.2135	22,098.00
13/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	23	0	23	0	0.00
13/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	22	0	22	0	0.00
13/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	24	0	24	0	0.00
13/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	4212	4	4212	4	0.00
13/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	4260	4	4260	4	0.00
13/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	4165	4	4165	4	0.00
13/01/2014	R207 On 08-May-14			Bond Future	7.65	100.5188	7.6467	100.5188	0.00
13/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	175	0	175	0	0.00
13/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	179	0	179	0	0.00
13/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	172	0	172	0	0.00
13/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	6936	7	6936	7	0.00
13/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	6981	7	6981	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
13/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	6891	7	6891	7	0.00
13/01/2014	R207 On 07-August-14			Bond Future	7.77	98.2366	7.7725	98.2366	0.00
13/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	2310	2	2310	2	0.00
13/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	2351	2	2351	2	0.00
13/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	2330	2	2330	2	0.00
13/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	2643	3	2643	3	0.00
13/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	2665	3	2665	3	0.00
13/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	2620	3	2620	3	0.00
13/01/2014	R207 On 06-November-14			Bond Future	7.89	99.6111	7.8922	99.6111	0.00
13/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	2011	2	2011	2	0.00
13/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1978	2	1978	2	0.00
13/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1995	2	1995	2	0.00
13/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4284	4	4284	4	0.00
13/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4258	4	4258	4	0.00
13/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4232	4	4232	4	0.00
13/01/2014	R208 On 06-February-14			Bond Future	7.67	97.4266	7.6708	97.4266	11,157.00
13/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	14	0	14	0	0.00
13/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	15	0	15	0	0.00
13/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	14	0	14	0	0.00
13/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	5002	5	5002	5	0.00
13/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	4947	5	4947	5	0.00
13/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	5057	5	5057	5	0.00
13/01/2014	R208 On 08-May-14			Bond Future	7.78	95.3124	7.7798	95.3124	0.00
13/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	169	0	169	0	0.00
13/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	177	0	177	0	0.00
13/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	173	0	173	0	0.00
13/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	8118	8	8118	8	0.00
13/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	8014	8	8014	8	0.00
13/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	8066	8	8066	8	0.00
13/01/2014	R208 On 07-August-14			Bond Future	7.89	96.6001	7.8895	96.6001	0.00
13/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	2489	2	2489	2	0.00
13/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3764	4	3764	4	0.00
13/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	2466	2	2466	2	0.00
13/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	2513	3	2513	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
13/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	1871	2	1871	2	630.00
13/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	2930	3	2930	3	0.00
13/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	2904	3	2904	3	0.00
13/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	2956	3	2956	3	0.00
13/01/2014	R208 On 06-November-14			Bond Future	8.00	94.5548	7.9989	94.5548	0.00
13/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	2013	2	2013	2	0.00
13/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	2050	2	2050	2	0.00
13/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	2031	2	2031	2	0.00
13/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	4507	4	4507	4	0.00
13/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	4677	5	4677	5	0.00
13/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2170	2	2170	2	1,520.00
13/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	4708	5	4708	5	0.00
13/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	4646	5	4646	5	0.00
13/01/2014	R209 On 06-February-14			Bond Future	8.98	76.0716	8.9808	76.0716	23,535.00
13/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	396	0	396	0	0.00
13/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	427	0	427	0	0.00
13/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	411	0	411	0	0.00
13/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	3851	4	3851	4	0.00
13/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	3719	4	3719	4	0.00
13/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	3785	4	3785	4	0.00
13/01/2014	R209 On 08-May-14			Bond Future	9.07	73.9280	9.0705	73.9280	0.00
13/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5784	6	5784	6	0.00
13/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	635	1	635	1	0.00
13/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	5202	5	5202	5	0.00
13/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	624	1	624	1	0.00
13/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	6340	6	6340	6	0.00
13/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1745	2	1745	2	640.00
13/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	3222	3	3222	3	640.00
13/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	6816	7	6816	7	0.00
13/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	613	1	613	1	0.00
13/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	10656	11	10656	11	0.00
13/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2112	2	2112	2	640.00
13/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	10735	11	10735	11	0.00
13/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	1799	2	1799	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
13/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	10576	11	10576	11	0.00
13/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	3750	4	3750	4	0.00
13/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1545	2	1545	2	7,262.00
13/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1357	1	1357	1	10,000.00
13/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6189	6	6189	6	0.00
13/01/2014	R209 On 07-August-14			Bond Future	9.16	74.9268	9.1589	74.9268	0.00
13/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	4255	4	4255	4	0.00
13/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	4289	4	4289	4	0.00
13/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	4221	4	4221	4	0.00
13/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5019	5	5019	5	0.00
13/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5100	5	5100	5	0.00
13/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5060	5	5060	5	0.00
13/01/2014	R209 On 06-November-14			Bond Future	9.25	72.8300	9.2459	72.8300	0.00
13/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	4611	5	4611	5	0.00
13/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4675	5	4675	5	0.00
13/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	4643	5	4643	5	0.00
13/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	6493	7	6493	7	0.00
13/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	6408	7	6408	7	0.00
13/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	6450	7	6450	7	0.00
13/01/2014	R210 On 06-February-14			Bond Future	161.92	161.9151	161.9180	161.9151	1,319.00
13/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	428	0	428	0	0.00
13/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	408	0	408	0	0.00
13/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	418	0	418	0	0.00
13/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
13/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
13/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
13/01/2014	R211 On 06-February-14			Bond Future	128.79	128.9882	128.7943	128.9882	2,022.00
13/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	206	0	206	0	0.00
13/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	216	0	216	0	0.00
13/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	196	0	196	0	0.00
13/01/2014	R212 On 06-February-14			Bond Future	131.28	131.2825	131.2833	131.2825	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
13/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	1707	2	1707	2	0.00
13/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	1727	2	1727	2	0.00
13/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	1717	2	1717	2	0.00
13/01/2014	R213 On 06-February-14			Bond Future	8.78	87.3914	8.7828	87.3914	21,529.00
13/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	370	0	370	0	0.00
13/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	357	0	357	0	0.00
13/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	343	0	343	0	0.00
13/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	4219	4	4219	4	0.00
13/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	4150	4	4150	4	0.00
13/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	4288	4	4288	4	0.00
13/01/2014	R213 On 08-May-14			Bond Future	8.88	85.0037	8.8756	85.0037	0.00
13/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	642	1	642	1	0.00
13/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	630	1	630	1	0.00
13/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	653	1	653	1	0.00
13/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	10774	11	10774	11	0.00
13/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	10852	11	10852	11	0.00
13/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	10696	11	10696	11	0.00
13/01/2014	R213 On 07-August-14			Bond Future	8.97	86.1520	8.9686	86.1520	0.00
13/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	4262	4	4262	4	0.00
13/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	4331	4	4331	4	0.00
13/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	4297	4	4297	4	0.00
13/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5191	5	5191	5	0.00
13/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5149	5	5149	5	0.00
13/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5232	5	5232	5	0.00
13/01/2014	R213 On 06-November-14			Bond Future	9.06	83.8189	9.0613	83.8189	0.00
13/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4726	5	4726	5	0.00
13/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4792	5	4792	5	0.00
13/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4759	5	4759	5	0.00
13/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6334	6	6334	6	0.00
13/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	6377	6	6377	6	0.00
13/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6292	6	6292	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
13/01/2014	R214 On 06-February-14			Bond Future	9.08	77.0015	9.0761	77.0015	5,455.00
13/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	1417	1	1417	1	0.00
13/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	1382	1	1382	1	0.00
13/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	1348	1	1348	1	0.00
13/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	1983	2	1983	2	0.00
13/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2028	2	2028	2	0.00
13/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	1939	2	1939	2	0.00
13/01/2014	R214 On 08-May-14			Bond Future	9.16	74.7298	9.1634	74.7298	0.00
13/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	3127	3	3127	3	0.00
13/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	3162	3	3162	3	0.00
13/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	3093	3	3093	3	0.00
13/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4362	4	4362	4	0.00
13/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	4406	5	4406	5	0.00
13/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	4452	5	4452	5	0.00
13/01/2014	R248 On 06-February-14			Bond Future	9.15	99.6104	9.1520	99.6104	12,135.00
13/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	625	1	625	1	0.00
13/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	523	1	523	1	0.00
13/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	422	1	422	1	0.00
13/01/2014	R248 On 08-May-14			Bond Future	9.24	96.4990	9.2420	96.4990	1,375.00
13/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
13/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	1925	2	1925	2	0.00
13/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	1823	2	1823	2	0.00
13/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	2027	2	2027	2	0.00