



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
16/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	2025 On 06-February-14			Bond Future	110.28	110.3830	110.2839	110.3830	0.00
16/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
16/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
16/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
16/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	716	1	716	1	0.00
16/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	706	1	706	1	0.00
16/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	726	1	726	1	0.00
16/01/2014	2037 On 06-February-14			Bond Future	9.20	93.4341	9.2027	93.4341	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
16/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	1658	2	1658	2	0.00
16/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	1570	1	1570	1	0.00
16/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	1483	1	1483	1	0.00
16/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 08-May-14			Bond Future	9.30	94.6632	9.3035	94.6632	0.00
16/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	758	1	758	1	0.00
16/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	584	0	584	0	0.00
16/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	671	1	671	1	0.00
16/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 07-August-14			Bond Future	9.40	91.6815	9.4000	91.6815	0.00
16/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	3205	3	3205	3	0.00
16/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	3113	3	3113	3	0.00
16/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	3022	3	3022	3	0.00
16/01/2014	2038 On 06-February-14			Bond Future	107.56	107.7526	107.5582	107.7526	24.00
16/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	548	1	548	1	0.00
16/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	558	1	558	1	0.00
16/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	568	1	568	1	0.00
16/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2050 On 06-February-14			Bond Future	113.61	113.7132	113.6127	113.7132	472.00
16/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3613	4	3613	4	0.00
16/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3603	4	3603	4	0.00
16/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3623	4	3623	4	0.00
16/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
16/01/2014	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
16/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	AL37 On 06-February-14			Index Future	412.23	412.6650	412.2270	412.6650	0.00
16/01/2014	AL37 On 08-May-14			Index Future	417.71	418.0940	417.7130	418.0940	0.00
16/01/2014	AL7T On 06-February-14			Index Future	485.15	485.9470	485.1470	485.9470	1.00
16/01/2014	AL7T On 08-May-14			Index Future	491.60	492.3400	491.6040	492.3400	0.00
16/01/2014	ALBI On 06-February-14			Index Future	436.95	437.1480	436.9520	437.1480	803.00
16/01/2014	ALBI On 08-May-14			Index Future	442.77	442.8990	442.7670	442.8990	35.00
16/01/2014	ALBI On 07-August-14			Index Future	449.03	448.8670	449.0300	448.8670	0.00
16/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	CES1 On 20-April-18			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
16/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	EL28 On 06-February-14			Bond Future	114.25	114.3464	114.2451	114.3464	0.00
16/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3255	3	3255	3	0.00
16/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3235	3	3235	3	0.00
16/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3245	3	3245	3	0.00
16/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
16/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
16/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
16/01/2014	ES33 On 06-February-14			Bond Future	9.77	83.3139	9.7739	83.3139	6,292.00
16/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
16/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
16/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
16/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	1663	2	1663	2	0.00
16/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	1588	2	1588	2	0.00
16/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	1739	2	1739	2	0.00
16/01/2014	ES33 On 08-May-14			Bond Future	9.89	80.6280	9.8939	80.6280	0.00
16/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
16/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
16/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
16/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2526	3	2526	3	0.00
16/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2451	3	2451	3	0.00
16/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2601	3	2601	3	0.00
16/01/2014	GOVI On 06-February-14			GOVI	436.38	436.6340	436.3820	436.6340	481.00
16/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	36080	3	36080	3	0.00
16/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	36280	3	36280	3	0.00
16/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	36180	3	36180	3	0.00
16/01/2014	GOVI On 08-May-14			GOVI	442.19	442.3780	442.1890	442.3780	0.00
16/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	1790	0	1790	0	0.00
16/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	1890	0	1890	0	0.00

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16/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	1990	0	1990	0	0.00
16/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 07-August-14			GOVI	448.44	448.3400	448.4430	448.3400	0.00
16/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	115470	12	115470	12	0.00
16/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	115670	12	115670	12	0.00
16/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	115570	12	115570	12	0.00
16/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/01/2014	IGOV On 06-February-14			Index Future	201.24	201.4340	201.2390	201.4340	1,335.00
16/01/2014	IGOV On 08-May-14			Index Future	203.94	204.1080	203.9420	204.1080	7.00
16/01/2014	ILBI On 06-February-14			Index Future	543.47	543.4720	543.4720	543.4720	190.00
16/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
16/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.35	94.7100	5.3500	94.7100	0.00
16/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.38	94.6700	5.3800	94.6700	0.00
16/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.54	94.5500	5.5400	94.5500	0.00
16/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.63	94.5000	5.6300	94.5000	3,000.00
16/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.78	94.3200	5.7800	94.3200	1,000.00
16/01/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.83	5.8600	5.8300	5.8600	0.00
16/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.06	94.0400	6.0600	94.0400	1,000.00
16/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.38	93.7400	6.3800	93.7400	0.00
16/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.69	93.4400	6.6900	93.4400	150.00
16/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.98	93.1300	6.9800	93.1300	3,200.00
16/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.25	92.8600	7.2500	92.8600	0.00
16/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.50	92.5700	7.5000	92.5700	0.00
16/01/2014	R023 On 06-February-14			Bond Future	8.06	101.7497	8.0556	101.7497	11,268.00

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16/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	1298	1	1298	1	0.00
16/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	1234	1	1234	1	0.00
16/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	1362	1	1362	1	0.00
16/01/2014	R023 On 08-May-14			Bond Future	8.16	99.1718	8.1598	99.1718	0.00
16/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	3425	3	3425	3	0.00
16/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	3489	3	3489	3	0.00
16/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	3552	3	3552	3	0.00
16/01/2014	R157 On 06-February-14			Bond Future	6.26	116.3569	6.2611	116.3569	32,412.00
16/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	13	0	13	0	0.00
16/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	15	0	15	0	0.00
16/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	14	0	14	0	0.00
16/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	998	1	998	1	0.00
16/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	1013	1	1013	1	0.00
16/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	983	1	983	1	0.00
16/01/2014	R157 On 08-May-14			Bond Future	6.44	111.0800	6.4395	111.0800	0.00
16/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	64	0	64	0	0.00
16/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	63	0	63	0	0.00
16/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	62	0	62	0	0.00
16/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1750	2	1750	2	0.00
16/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1738	2	1738	2	0.00
16/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1763	2	1763	2	0.00
16/01/2014	R157 On 07-August-14			Bond Future	6.61	112.5772	6.6058	112.5772	0.00
16/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	709	1	709	1	0.00
16/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	715	1	715	1	0.00
16/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	721	1	721	1	0.00
16/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	562	1	562	1	0.00
16/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	557	1	557	1	0.00
16/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	553	1	553	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
16/01/2014	R157 On 06-November-14			Bond Future	6.81	107.3463	6.8103	107.3463	0.00
16/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	407	0	407	0	0.00
16/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	404	0	404	0	0.00
16/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	410	0	410	0	0.00
16/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	918	1	918	1	0.00
16/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	929	1	929	1	0.00
16/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	924	1	924	1	0.00
16/01/2014	R186 On 06-February-14			Bond Future	8.35	118.2367	8.3534	118.2367	62,437.00
16/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	147	0	147	0	0.00
16/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	3788	4	3788	4	0.00
16/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	140	0	140	0	0.00
16/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	155	0	155	0	0.00
16/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	5559	6	5559	6	0.00
16/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	5474	5	5474	5	0.00
16/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	412	0	412	0	250.00
16/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	5644	6	5644	6	0.00
16/01/2014	R186 On 08-May-14			Bond Future	8.46	119.7922	8.4554	119.7922	740.00
16/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	483	0	483	0	0.00
16/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	4002	4	4002	4	0.00
16/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	492	1	492	1	0.00
16/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	7886	8	7886	8	0.00
16/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	3003	3	3003	3	8,000.00
16/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	473	0	473	0	0.00
16/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	997	1	997	1	1,933.00
16/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	6465	6	6465	6	0.00
16/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	12833	13	12833	13	0.00
16/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3624	4	3624	4	1,933.00
16/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	12745	13	12745	13	0.00
16/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	1968	2	1968	2	400.00
16/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1407	1	1407	1	8,000.00
16/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	12921	13	12921	13	0.00
16/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	9520	10	9520	10	0.00
16/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4765	5	4765	5	0.00
16/01/2014	R186 On 07-August-14			Bond Future	8.55	116.1163	8.5492	116.1163	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
16/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	3814	4	3814	4	0.00
16/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	3886	4	3886	4	0.00
16/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	3850	4	3850	4	0.00
16/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	6481	6	6481	6	0.00
16/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	5897	6	5897	6	0.00
16/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	5994	6	5994	6	0.00
16/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	5945	6	5945	6	0.00
16/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3460	3	3460	3	840.00
16/01/2014	R186 On 06-November-14			Bond Future	8.64	117.7436	8.6385	117.7436	0.00
16/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	8005	8	8005	8	0.00
16/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	3819	4	3819	4	0.00
16/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	3885	4	3885	4	0.00
16/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	3852	4	3852	4	0.00
16/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	7918	8	7918	8	0.00
16/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	7970	8	7970	8	0.00
16/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	7865	8	7865	8	0.00
16/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3800	4	3800	4	2,010.00
16/01/2014	R197 On 06-February-14			Bond Future	275.60	276.7335	275.6033	276.7335	2,049.00
16/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	4397	3	4397	3	0.00
16/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	4407	3	4407	3	0.00
16/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	4387	3	4387	3	0.00
16/01/2014	R201 On 06-February-14			Bond Future	5.27	104.1392	5.2663	104.1392	0.00
16/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	110	0	110	0	0.00
16/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	114	0	114	0	0.00
16/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	118	0	118	0	0.00
16/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	128	0	128	0	0.00
16/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	123	0	123	0	0.00
16/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	132	0	132	0	0.00
16/01/2014	R201 On 08-May-14			Bond Future	5.23	105.5092	5.2270	105.5092	0.00
16/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	115	0	115	0	0.00
16/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	117	0	117	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
16/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	113	0	113	0	0.00
16/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	403	0	403	0	0.00
16/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	399	0	399	0	0.00
16/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	408	0	408	0	0.00
16/01/2014	R201 On 07-August-14			Bond Future	4.85	102.5226	4.8492	102.5226	0.00
16/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	306	0	306	0	0.00
16/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	310	0	310	0	0.00
16/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	308	0	308	0	0.00
16/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	147	0	147	0	0.00
16/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	145	0	145	0	0.00
16/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	144	0	144	0	0.00
16/01/2014	R202 On 06-February-14			Bond Future	212.23	212.4222	212.2328	212.4222	44,679.00
16/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	3243	3	3243	3	0.00
16/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	3223	3	3223	3	0.00
16/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	3233	3	3233	3	0.00
16/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
16/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
16/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
16/01/2014	R203 On 06-February-14			Bond Future	7.07	107.1303	7.0744	107.1303	10,779.00
16/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
16/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	2	0	2	0	0.00
16/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	194	0	194	0	13.00
16/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	2	0	2	0	0.00
16/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	2	0	2	0	0.00
16/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3667	4	3667	4	0.00
16/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	3038	3	3038	3	0.00
16/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	2973	3	2973	3	0.00
16/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	946	1	946	1	0.00
16/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	3006	3	3006	3	0.00
16/01/2014	R203 On 08-May-14			Bond Future	7.22	104.3795	7.2191	104.3795	0.00
16/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	80	0	80	0	0.00
16/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	681	1	681	1	29.00
16/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	76	0	76	0	0.00
16/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	78	0	78	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
16/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1457	1	1457	1	16.00
16/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4598	5	4598	5	0.00
16/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	920	1	920	1	0.00
16/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4569	5	4569	5	0.00
16/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4539	4	4539	4	0.00
16/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1817	2	1817	2	0.00
16/01/2014	R203 On 07-August-14			Bond Future	7.35	105.7863	7.3524	105.7863	0.00
16/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1419	1	1419	1	0.00
16/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1405	1	1405	1	0.00
16/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1391	1	1391	1	0.00
16/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	862	1	862	1	46.00
16/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1550	2	1550	2	0.00
16/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1536	2	1536	2	0.00
16/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1564	2	1564	2	0.00
16/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2291	2	2291	2	0.00
16/01/2014	R203 On 06-November-14			Bond Future	7.49	103.1077	7.4913	103.1077	0.00
16/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	1089	1	1089	1	14.00
16/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	953	1	953	1	45.00
16/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	972	1	972	1	0.00
16/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	963	1	963	1	0.00
16/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	2404	2	2404	2	0.00
16/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2631	3	2631	3	0.00
16/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2598	3	2598	3	0.00
16/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2615	3	2615	3	0.00
16/01/2014	R204 On 06-February-14			Bond Future	7.36	103.8231	7.3647	103.8231	29,769.00
16/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	4	0	4	0	0.00
16/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	4	0	4	0	0.00
16/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	5	0	5	0	0.00
16/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	4041	4	4041	4	0.00
16/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	3998	4	3998	4	0.00
16/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	4083	4	4083	4	0.00
16/01/2014	R204 On 08-May-14			Bond Future	7.50	105.1890	7.4961	105.1890	0.00
16/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	122	0	122	0	0.00
16/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	119	0	119	0	0.00

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16/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	124	0	124	0	0.00
16/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	5930	6	5930	6	0.00
16/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	5969	6	5969	6	0.00
16/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	5892	6	5892	6	0.00
16/01/2014	R204 On 07-August-14			Bond Future	7.62	102.5759	7.6174	102.5759	0.00
16/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1791	2	1791	2	0.00
16/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2409	2	2409	2	0.00
16/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1808	2	1808	2	0.00
16/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1774	2	1774	2	0.00
16/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1812	2	1812	2	530.00
16/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2430	2	2430	2	0.00
16/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2390	2	2390	2	0.00
16/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2410	2	2410	2	0.00
16/01/2014	R204 On 06-November-14			Bond Future	7.73	104.0133	7.7348	104.0133	0.00
16/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1377	1	1377	1	0.00
16/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1390	1	1390	1	0.00
16/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	2958	3	2958	3	0.00
16/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1365	1	1365	1	0.00
16/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	3978	4	3978	4	0.00
16/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	2074	2	2074	2	1,270.00
16/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	3955	4	3955	4	0.00
16/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	4002	4	4002	4	0.00
16/01/2014	R207 On 06-February-14			Bond Future	7.64	98.7954	7.6437	98.7954	22,098.00
16/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	7	0	7	0	0.00
16/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	6	0	6	0	0.00
16/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	7	0	7	0	0.00
16/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	4755	5	4755	5	0.00
16/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	4804	5	4804	5	0.00
16/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	4707	5	4707	5	0.00
16/01/2014	R207 On 08-May-14			Bond Future	7.77	100.0951	7.7700	100.0951	0.00
16/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	127	0	127	0	0.00
16/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	130	0	130	0	0.00
16/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	125	0	125	0	0.00
16/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	7439	7	7439	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
16/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7485	7	7485	7	0.00
16/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	7394	7	7394	7	0.00
16/01/2014	R207 On 07-August-14			Bond Future	7.89	97.8040	7.8879	97.8040	0.00
16/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	2060	2	2060	2	0.00
16/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	2099	2	2099	2	0.00
16/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	2080	2	2080	2	0.00
16/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	2886	3	2886	3	0.00
16/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	2910	3	2910	3	0.00
16/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	2862	3	2862	3	0.00
16/01/2014	R207 On 06-November-14			Bond Future	8.00	99.1746	7.9963	99.1746	0.00
16/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1835	2	1835	2	0.00
16/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1804	2	1804	2	0.00
16/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1820	2	1820	2	0.00
16/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4537	5	4537	5	0.00
16/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4510	5	4510	5	0.00
16/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4483	5	4483	5	0.00
16/01/2014	R208 On 06-February-14			Bond Future	7.81	96.9291	7.8063	96.9291	11,157.00
16/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	3	0	3	0	0.00
16/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	4	0	4	0	0.00
16/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	3	0	3	0	0.00
16/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	5699	6	5699	6	0.00
16/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	5644	5	5644	5	0.00
16/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	5755	6	5755	6	0.00
16/01/2014	R208 On 08-May-14			Bond Future	7.92	94.8083	7.9189	94.8083	0.00
16/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	117	0	117	0	0.00
16/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	122	0	122	0	0.00
16/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	120	0	120	0	0.00
16/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	8769	9	8769	9	0.00
16/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	8663	9	8663	9	0.00
16/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	8716	9	8716	9	0.00
16/01/2014	R208 On 07-August-14			Bond Future	8.02	96.0861	8.0226	96.0861	0.00
16/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	2173	2	2173	2	0.00
16/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3359	3	3359	3	0.00
16/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	2152	2	2152	2	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
16/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	2194	2	2194	2	0.00
16/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	2117	2	2117	2	630.00
16/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	3264	3	3264	3	0.00
16/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	3236	3	3236	3	0.00
16/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3292	3	3292	3	0.00
16/01/2014	R208 On 06-November-14			Bond Future	8.12	94.0358	8.1235	94.0358	0.00
16/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1785	2	1785	2	0.00
16/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1819	2	1819	2	0.00
16/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1802	2	1802	2	0.00
16/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	4132	4	4132	4	0.00
16/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	5036	5	5036	5	0.00
16/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2382	2	2382	2	1,520.00
16/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	5068	5	5068	5	0.00
16/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	5003	5	5003	5	0.00
16/01/2014	R209 On 06-February-14			Bond Future	9.11	75.1690	9.1117	75.1690	23,535.00
16/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	190	0	190	0	0.00
16/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	208	0	208	0	0.00
16/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	199	0	199	0	0.00
16/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4625	5	4625	5	0.00
16/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	4481	5	4481	5	0.00
16/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	4553	5	4553	5	0.00
16/01/2014	R209 On 08-May-14			Bond Future	9.20	73.0134	9.2038	73.0134	0.00
16/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5076	5	5076	5	0.00
16/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	478	0	478	0	0.00
16/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	4531	4	4531	4	0.00
16/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	469	0	469	0	0.00
16/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5601	6	5601	6	0.00
16/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1406	1	1406	1	640.00
16/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2711	3	2711	3	640.00
16/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	6052	6	6052	6	0.00
16/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	460	0	460	0	0.00
16/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	11483	12	11483	12	0.00
16/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2422	2	2422	2	640.00
16/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	11564	12	11564	12	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
16/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2072	2	2072	2	883.00
16/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	11401	11	11401	11	0.00
16/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4220	4	4220	4	0.00
16/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1787	2	1787	2	7,262.00
16/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1575	2	1575	2	10,000.00
16/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6832	7	6832	7	0.00
16/01/2014	R209 On 07-August-14			Bond Future	9.29	73.9976	9.2896	73.9976	0.00
16/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3762	4	3762	4	0.00
16/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3794	4	3794	4	0.00
16/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3731	4	3731	4	0.00
16/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5471	6	5471	6	0.00
16/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5557	6	5557	6	0.00
16/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5514	6	5514	6	0.00
16/01/2014	R209 On 06-November-14			Bond Future	9.37	71.8894	9.3726	71.8894	0.00
16/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	4161	4	4161	4	0.00
16/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4221	4	4221	4	0.00
16/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	4191	4	4191	4	0.00
16/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	6949	7	6949	7	0.00
16/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	6859	7	6859	7	0.00
16/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	6904	7	6904	7	0.00
16/01/2014	R210 On 06-February-14			Bond Future	161.78	161.9298	161.7848	161.9298	1,319.00
16/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	295	0	295	0	0.00
16/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	275	0	275	0	0.00
16/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	285	0	285	0	0.00
16/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
16/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
16/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
16/01/2014	R211 On 06-February-14			Bond Future	128.66	128.7797	128.6581	128.7797	2,022.00
16/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	342	0	342	0	0.00
16/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	352	0	352	0	0.00
16/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	332	0	332	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
16/01/2014	R212 On 06-February-14			Bond Future	131.17	131.2865	131.1676	131.2865	21,791.00
16/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	1822	2	1822	2	0.00
16/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	1842	2	1842	2	0.00
16/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	1832	2	1832	2	0.00
16/01/2014	R213 On 06-February-14			Bond Future	8.93	86.4676	8.9335	86.4676	21,529.00
16/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	160	0	160	0	0.00
16/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	153	0	153	0	0.00
16/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	146	0	146	0	0.00
16/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	5171	5	5171	5	0.00
16/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	5096	5	5096	5	0.00
16/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	5247	5	5247	5	0.00
16/01/2014	R213 On 08-May-14			Bond Future	9.03	84.0677	9.0294	84.0677	0.00
16/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	465	0	465	0	0.00
16/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	456	0	456	0	0.00
16/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	474	0	474	0	0.00
16/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	11756	12	11756	12	0.00
16/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	11837	12	11837	12	0.00
16/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	11675	12	11675	12	0.00
16/01/2014	R213 On 07-August-14			Bond Future	9.12	85.2007	9.1197	85.2007	0.00
16/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	3698	4	3698	4	0.00
16/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	3762	4	3762	4	0.00
16/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	3730	4	3730	4	0.00
16/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5743	6	5743	6	0.00
16/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5699	6	5699	6	0.00
16/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5788	6	5788	6	0.00
16/01/2014	R213 On 06-November-14			Bond Future	9.21	82.8561	9.2086	82.8561	0.00
16/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4199	4	4199	4	0.00
16/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4260	4	4260	4	0.00
16/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4229	4	4229	4	0.00
16/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6877	7	6877	7	0.00
16/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	6922	7	6922	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
16/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6832	7	6832	7	0.00
16/01/2014	R214 On 06-February-14			Bond Future	9.19	76.1050	9.1920	76.1050	5,455.00
16/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	940	1	940	1	0.00
16/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	912	1	912	1	0.00
16/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	885	1	885	1	0.00
16/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2412	3	2412	3	0.00
16/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2465	3	2465	3	0.00
16/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2361	2	2361	2	0.00
16/01/2014	R214 On 08-May-14			Bond Future	9.28	73.8214	9.2812	73.8214	0.00
16/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2674	3	2674	3	0.00
16/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2706	3	2706	3	0.00
16/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2643	3	2643	3	0.00
16/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4805	5	4805	5	0.00
16/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	4853	5	4853	5	0.00
16/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	4901	5	4901	5	0.00
16/01/2014	R248 On 06-February-14			Bond Future	9.27	98.4177	9.2677	98.4177	12,135.00
16/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	1771	2	1771	2	0.00
16/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	1670	2	1670	2	0.00
16/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	1569	2	1569	2	0.00
16/01/2014	R248 On 08-May-14			Bond Future	9.36	95.2906	9.3599	95.2906	1,375.00
16/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	3072	3	3072	3	0.00
16/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	2970	3	2970	3	0.00
16/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	3174	3	3174	3	0.00