



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
21/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	2025 On 06-February-14			Bond Future	110.33	110.2769	110.3278	110.2769	0.00
21/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
21/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
21/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
21/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	672	1	672	1	0.00
21/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	662	1	662	1	0.00
21/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	682	1	682	1	0.00
21/01/2014	2037 On 06-February-14			Bond Future	9.16	93.5126	9.1643	93.5126	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
21/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	2003	2	2003	2	0.00
21/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	1916	1	1916	1	0.00
21/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	1829	1	1829	1	0.00
21/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
21/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
21/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
21/01/2014	2037 On 08-May-14			Bond Future	9.26	94.7568	9.2639	94.7568	0.00
21/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	1108	1	1108	1	0.00
21/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	934	1	934	1	0.00
21/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	1021	1	1021	1	0.00
21/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
21/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
21/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
21/01/2014	2037 On 07-August-14			Bond Future	9.36	91.8360	9.3595	91.8360	0.00
21/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
21/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
21/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
21/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	2853	3	2853	3	0.00
21/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	2762	3	2762	3	0.00
21/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	2671	3	2671	3	0.00
21/01/2014	2038 On 06-February-14			Bond Future	107.75	107.6532	107.7504	107.6532	24.00
21/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	740	1	740	1	0.00
21/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	750	1	750	1	0.00
21/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	760	1	760	1	0.00
21/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
21/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
21/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
21/01/2014	2050 On 06-February-14			Bond Future	113.47	113.6085	113.4684	113.6085	472.00
21/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3468	4	3468	4	0.00
21/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3458	4	3458	4	0.00
21/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3478	4	3478	4	0.00
21/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
21/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
21/01/2014	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
21/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	AL37 On 06-February-14			Index Future	410.61	411.0790	410.6070	411.0790	0.00
21/01/2014	AL37 On 08-May-14			Index Future	416.07	416.5470	416.0680	416.5470	0.00
21/01/2014	AL7T On 06-February-14			Index Future	483.18	483.4220	483.1760	483.4220	1.00
21/01/2014	AL7T On 08-May-14			Index Future	489.60	489.8520	489.6020	489.8520	0.00
21/01/2014	ALBI On 06-February-14			Index Future	436.08	436.0060	436.0840	436.0060	723.00
21/01/2014	ALBI On 08-May-14			Index Future	441.88	441.8060	441.8840	441.8060	118.00
21/01/2014	ALBI On 07-August-14			Index Future	448.12	448.0370	448.1150	448.0370	0.00
21/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	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
21/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2014	EL28 On 06-February-14			Bond Future	114.17	114.2409	114.1710	114.2409	0.00
21/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3181	3	3181	3	0.00
21/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3161	3	3161	3	0.00
21/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3171	3	3171	3	0.00
21/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
21/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
21/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
21/01/2014	ES33 On 06-February-14			Bond Future	9.74	83.3441	9.7395	83.3441	6,292.00
21/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
21/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
21/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
21/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	1411	2	1411	2	0.00
21/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	1336	2	1336	2	0.00
21/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	1487	2	1487	2	0.00
21/01/2014	ES33 On 08-May-14			Bond Future	9.86	80.6708	9.8585	80.6708	0.00
21/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
21/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
21/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
21/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2271	3	2271	3	0.00
21/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2196	3	2196	3	0.00
21/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2346	3	2346	3	0.00
21/01/2014	GOVI On 06-February-14			GOVI	435.39	435.4250	435.3880	435.4250	483.00
21/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
21/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
21/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
21/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	46020	5	46020	5	0.00
21/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	46220	5	46220	5	0.00
21/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	46120	5	46120	5	0.00
21/01/2014	GOVI On 08-May-14			GOVI	441.18	441.2170	441.1790	441.2170	0.00
21/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
21/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00

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21/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
21/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	8210	1	8210	1	0.00
21/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	8310	1	8310	1	0.00
21/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	8110	1	8110	1	0.00
21/01/2014	GOVI On 07-August-14			GOVI	447.40	447.4400	447.4000	447.4400	0.00
21/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
21/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
21/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
21/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	125900	13	125900	13	0.00
21/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	126100	13	126100	13	0.00
21/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	126000	13	126000	13	0.00
21/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/01/2014	IGOV On 06-February-14			Index Future	201.13	201.1870	201.1290	201.1870	1,335.00
21/01/2014	IGOV On 08-May-14			Index Future	203.83	203.8880	203.8290	203.8880	7.00
21/01/2014	IGOV On 07-August-14			Index Future	206.73	207.0000	206.7270	207.0000	0.00
21/01/2014	IGOV On 06-November-14			Index Future	209.80	210.0000	209.8030	210.0000	0.00
21/01/2014	ILBI On 06-February-14			Index Future	542.90	542.9190	542.8990	542.9190	190.00
21/01/2014	ILBI On 08-May-14			Index Future	550.23	550.2500	550.2280	550.2500	0.00
21/01/2014	ILBI On 07-August-14			Index Future	560.49	550.2500	560.4870	550.2500	20.00
21/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
21/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.36	94.6500	5.3600	94.6500	0.00
21/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.39	94.6200	5.3900	94.6200	0.00
21/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.55	94.4600	5.5500	94.4600	0.00
21/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.65	94.3800	5.6500	94.3800	4,000.00
21/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.81	94.2000	5.8100	94.2000	1,000.00
21/01/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.97	94.0500	5.9700	94.0500	0.00
21/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.18	93.8400	6.1800	93.8400	1,000.00
21/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.41	93.6000	6.4100	93.6000	0.00
21/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.69	93.3200	6.6900	93.3200	150.00

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21/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.97	93.0400	6.9700	93.0400	3,200.00
21/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.23	92.7800	7.2300	92.7800	0.00
21/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.48	92.5300	7.4800	92.5300	0.00
21/01/2014	R023 On 06-February-14			Bond Future	8.13	101.1420	8.1276	101.1420	11,257.00
21/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	1747	2	1747	2	0.00
21/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	1683	2	1683	2	0.00
21/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	1811	2	1811	2	0.00
21/01/2014	R023 On 08-May-14			Bond Future	8.23	98.5709	8.2348	98.5709	0.00
21/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	3880	4	3880	4	0.00
21/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	3944	4	3944	4	0.00
21/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	4008	4	4008	4	0.00
21/01/2014	R157 On 06-February-14			Bond Future	6.33	116.2583	6.3277	116.2583	32,412.00
21/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	4	0	4	0	0.00
21/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	5	0	5	0	0.00
21/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	4	0	4	0	0.00
21/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	1094	1	1094	1	0.00
21/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	1110	1	1110	1	0.00
21/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	1079	1	1079	1	0.00
21/01/2014	R157 On 08-May-14			Bond Future	6.52	110.9970	6.5200	110.9970	0.00
21/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	49	0	49	0	0.00
21/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	48	0	48	0	0.00
21/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	47	0	47	0	0.00
21/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1844	2	1844	2	0.00
21/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1831	2	1831	2	0.00
21/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1856	2	1856	2	0.00
21/01/2014	R157 On 07-August-14			Bond Future	6.71	112.5642	6.7101	112.5642	0.00
21/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	641	1	641	1	0.00
21/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	647	1	647	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
21/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	653	1	653	1	0.00
21/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	608	1	608	1	0.00
21/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	603	1	603	1	0.00
21/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	598	1	598	1	0.00
21/01/2014	R157 On 06-November-14			Bond Future	6.95	107.4174	6.9450	107.4174	0.00
21/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	361	0	361	0	0.00
21/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	358	0	358	0	0.00
21/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	364	0	364	0	0.00
21/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	986	1	986	1	0.00
21/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	997	1	997	1	0.00
21/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	991	1	991	1	0.00
21/01/2014	R186 On 06-February-14			Bond Future	8.39	117.9597	8.3903	117.9597	62,284.00
21/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	64	0	64	0	0.00
21/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	3393	3	3393	3	0.00
21/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	60	0	60	0	0.00
21/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	69	0	69	0	0.00
21/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	5796	6	5796	6	0.00
21/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	5708	6	5708	6	0.00
21/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	338	0	338	0	250.00
21/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	5885	6	5885	6	0.00
21/01/2014	R186 On 08-May-14			Bond Future	8.49	119.5293	8.4937	119.5293	740.00
21/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	410	0	410	0	0.00
21/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	3745	4	3745	4	0.00
21/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	419	0	419	0	0.00
21/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	7570	8	7570	8	0.00
21/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	2778	3	2778	3	8,000.00
21/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	402	0	402	0	0.00
21/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	877	1	877	1	1,933.00
21/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	6163	6	6163	6	0.00
21/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	13086	13	13086	13	0.00
21/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3692	4	3692	4	1,933.00
21/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	12997	13	12997	13	0.00
21/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	1991	2	1991	2	400.00
21/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1416	1	1416	1	8,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	13175	13	13175	13	0.00
21/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	9725	10	9725	10	0.00
21/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4865	5	4865	5	0.00
21/01/2014	R186 On 07-August-14			Bond Future	8.59	115.9245	8.5896	115.9245	0.00
21/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	3607	4	3607	4	0.00
21/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	3678	4	3678	4	0.00
21/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	3642	4	3642	4	0.00
21/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	6218	6	6218	6	0.00
21/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	6022	6	6022	6	0.00
21/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	6122	6	6122	6	0.00
21/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	6072	6	6072	6	0.00
21/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3531	4	3531	4	840.00
21/01/2014	R186 On 06-November-14			Bond Future	8.68	117.6385	8.6801	117.6385	0.00
21/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	7745	8	7745	8	0.00
21/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	3638	4	3638	4	0.00
21/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	3702	4	3702	4	0.00
21/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	3670	4	3670	4	0.00
21/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	8072	8	8072	8	0.00
21/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	8125	8	8125	8	0.00
21/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	8019	8	8019	8	0.00
21/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3877	4	3877	4	2,010.00
21/01/2014	R197 On 06-February-14			Bond Future	275.58	275.5847	275.5754	275.5847	2,049.00
21/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	4425	4	4425	4	0.00
21/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	4435	4	4435	4	0.00
21/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	4415	4	4415	4	0.00
21/01/2014	R201 On 06-February-14			Bond Future	5.35	104.0762	5.3455	104.0762	0.00
21/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	66	0	66	0	0.00
21/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	70	0	70	0	0.00
21/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	73	0	73	0	0.00
21/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	151	0	151	0	0.00
21/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	145	0	145	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
21/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	156	0	156	0	0.00
21/01/2014	R201 On 08-May-14			Bond Future	5.34	105.4609	5.3407	105.4609	0.00
21/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	91	0	91	0	0.00
21/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	92	0	92	0	0.00
21/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	89	0	89	0	0.00
21/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	448	0	448	0	0.00
21/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	443	0	443	0	0.00
21/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	452	0	452	0	0.00
21/01/2014	R201 On 07-August-14			Bond Future	5.05	102.5395	5.0520	102.5395	0.00
21/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	260	0	260	0	0.00
21/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	264	0	264	0	0.00
21/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	262	0	262	0	0.00
21/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	174	0	174	0	0.00
21/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	173	0	173	0	0.00
21/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	171	0	171	0	0.00
21/01/2014	R202 On 06-February-14			Bond Future	212.22	212.2224	212.2170	212.2224	44,679.00
21/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	3227	3	3227	3	0.00
21/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	3207	3	3207	3	0.00
21/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	3217	3	3217	3	0.00
21/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
21/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
21/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
21/01/2014	R203 On 06-February-14			Bond Future	7.19	106.7891	7.1914	106.7891	10,779.00
21/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
21/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	76	0	76	0	13.00
21/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	4040	4	4040	4	0.00
21/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	3409	3	3409	3	0.00
21/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	3343	3	3343	3	0.00
21/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	1200	1	1200	1	0.00
21/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	3376	3	3376	3	0.00
21/01/2014	R203 On 08-May-14			Bond Future	7.35	104.0494	7.3464	104.0494	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
21/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	52	0	52	0	0.00
21/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	533	1	533	1	29.00
21/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	49	0	49	0	0.00
21/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	51	0	51	0	0.00
21/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1222	1	1222	1	16.00
21/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4950	5	4950	5	0.00
21/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	1063	1	1063	1	0.00
21/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4920	5	4920	5	0.00
21/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4890	5	4890	5	0.00
21/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	2048	2	2048	2	0.00
21/01/2014	R203 On 07-August-14			Bond Future	7.49	105.5182	7.4929	105.5182	0.00
21/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1217	1	1217	1	0.00
21/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1205	1	1205	1	0.00
21/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1192	1	1192	1	0.00
21/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	716	1	716	1	46.00
21/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1737	2	1737	2	0.00
21/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1722	2	1722	2	0.00
21/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1752	2	1752	2	0.00
21/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2532	2	2532	2	0.00
21/01/2014	R203 On 06-November-14			Bond Future	7.65	102.9153	7.6450	102.9153	0.00
21/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	810	1	810	1	45.00
21/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	933	1	933	1	14.00
21/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	827	1	827	1	0.00
21/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	819	1	819	1	0.00
21/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	2639	3	2639	3	0.00
21/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2879	3	2879	3	0.00
21/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2844	3	2844	3	0.00
21/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2862	3	2862	3	0.00
21/01/2014	R204 On 06-February-14			Bond Future	7.47	103.3646	7.4717	103.3646	29,766.00
21/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	4473	4	4473	4	0.00
21/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	4431	4	4431	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
21/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	4516	4	4516	4	0.00
21/01/2014	R204 On 08-May-14			Bond Future	7.61	104.7399	7.6104	104.7399	0.00
21/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	83	0	83	0	0.00
21/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	81	0	81	0	0.00
21/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	85	0	85	0	0.00
21/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	6335	6	6335	6	0.00
21/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	6374	6	6374	6	0.00
21/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	6296	6	6296	6	0.00
21/01/2014	R204 On 07-August-14			Bond Future	7.74	102.1863	7.7407	102.1863	0.00
21/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1564	2	1564	2	0.00
21/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2139	2	2139	2	0.00
21/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1580	2	1580	2	0.00
21/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1549	2	1549	2	0.00
21/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1995	2	1995	2	530.00
21/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2657	3	2657	3	0.00
21/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2615	3	2615	3	0.00
21/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2636	3	2636	3	0.00
21/01/2014	R204 On 06-November-14			Bond Future	7.87	103.6969	7.8665	103.6969	0.00
21/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1206	1	1206	1	0.00
21/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1217	1	1217	1	0.00
21/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	2684	3	2684	3	0.00
21/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1195	1	1195	1	0.00
21/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	4265	4	4265	4	0.00
21/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	2257	2	2257	2	1,270.00
21/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	4240	4	4240	4	0.00
21/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	4289	4	4289	4	0.00
21/01/2014	R207 On 06-February-14			Bond Future	7.74	98.3689	7.7406	98.3689	22,098.00
21/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	1	0	1	0	0.00
21/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	1	0	1	0	0.00
21/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	1	0	1	0	0.00
21/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	5198	5	5198	5	0.00
21/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	5247	5	5247	5	0.00
21/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	5149	5	5149	5	0.00
21/01/2014	R207 On 08-May-14			Bond Future	7.87	99.6777	7.8725	99.6777	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
21/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	90	0	90	0	0.00
21/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	92	0	92	0	0.00
21/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	88	0	88	0	0.00
21/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	7857	8	7857	8	0.00
21/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7904	8	7904	8	0.00
21/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	7811	8	7811	8	0.00
21/01/2014	R207 On 07-August-14			Bond Future	8.00	97.4438	7.9971	97.4438	0.00
21/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	1825	2	1825	2	0.00
21/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	1861	2	1861	2	0.00
21/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	1843	2	1843	2	0.00
21/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	3114	3	3114	3	0.00
21/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	3140	3	3140	3	0.00
21/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	3089	3	3089	3	0.00
21/01/2014	R207 On 06-November-14			Bond Future	8.11	98.8844	8.1115	98.8844	0.00
21/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1641	2	1641	2	0.00
21/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1613	2	1613	2	0.00
21/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1627	2	1627	2	0.00
21/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4816	5	4816	5	0.00
21/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4788	5	4788	5	0.00
21/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4759	5	4759	5	0.00
21/01/2014	R208 On 06-February-14			Bond Future	7.88	96.4502	7.8833	96.4502	11,167.00
21/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	6096	6	6096	6	0.00
21/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	6040	6	6040	6	0.00
21/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	6152	6	6152	6	0.00
21/01/2014	R208 On 08-May-14			Bond Future	8.00	94.3374	7.9996	94.3374	0.00
21/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	85	0	85	0	0.00
21/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	90	0	90	0	0.00
21/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	88	0	88	0	0.00
21/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	9142	9	9142	9	0.00
21/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	9035	9	9035	9	0.00
21/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	9089	9	9089	9	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
21/01/2014	R208 On 07-August-14			Bond Future	8.11	95.6692	8.1079	95.6692	0.00
21/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	1959	2	1959	2	0.00
21/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3088	3	3088	3	0.00
21/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	1939	2	1939	2	0.00
21/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	1980	2	1980	2	0.00
21/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	2260	2	2260	2	630.00
21/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	3465	3	3465	3	0.00
21/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	3435	3	3435	3	0.00
21/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3494	3	3494	3	0.00
21/01/2014	R208 On 06-November-14			Bond Future	8.21	93.6854	8.2128	93.6854	0.00
21/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1617	2	1617	2	0.00
21/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1648	2	1648	2	0.00
21/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1633	2	1633	2	0.00
21/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	3857	4	3857	4	0.00
21/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	5285	5	5285	5	0.00
21/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2526	2	2526	2	1,520.00
21/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	5318	5	5318	5	0.00
21/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	5251	5	5251	5	0.00
21/01/2014	R209 On 06-February-14			Bond Future	9.08	75.1921	9.0785	75.1921	23,535.00
21/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	135	0	135	0	0.00
21/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	150	0	150	0	0.00
21/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	143	0	143	0	0.00
21/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4323	5	4323	5	0.00
21/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	4176	4	4176	4	0.00
21/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	4249	5	4249	5	0.00
21/01/2014	R209 On 08-May-14			Bond Future	9.17	73.0479	9.1696	73.0479	60.00
21/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5172	5	5172	5	0.00
21/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	471	0	471	0	0.00
21/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	4614	4	4614	4	0.00
21/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	462	0	462	0	0.00
21/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5709	6	5709	6	0.00
21/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1413	1	1413	1	640.00
21/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2750	3	2750	3	640.00
21/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	6170	6	6170	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
21/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	453	0	453	0	0.00
21/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	11225	12	11225	12	0.00
21/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2255	2	2255	2	640.00
21/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	11307	12	11307	12	0.00
21/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	1919	2	1919	2	883.00
21/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	11143	11	11143	11	0.00
21/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4009	4	4009	4	0.00
21/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1645	2	1645	2	7,262.00
21/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1442	2	1442	2	10,000.00
21/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6589	7	6589	7	0.00
21/01/2014	R209 On 07-August-14			Bond Future	9.25	74.0793	9.2547	74.0793	0.00
21/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3825	4	3825	4	0.00
21/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3857	4	3857	4	0.00
21/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3793	4	3793	4	0.00
21/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5284	5	5284	5	0.00
21/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5368	6	5368	6	0.00
21/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5326	6	5326	6	0.00
21/01/2014	R209 On 06-November-14			Bond Future	9.34	72.0283	9.3365	72.0283	0.00
21/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	4233	4	4233	4	0.00
21/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4295	4	4295	4	0.00
21/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	4264	4	4264	4	0.00
21/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	6765	7	6765	7	0.00
21/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	6676	7	6676	7	0.00
21/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	6721	7	6721	7	0.00
21/01/2014	R210 On 06-February-14			Bond Future	161.29	161.5845	161.2935	161.5845	1,319.00
21/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	196	0	196	0	0.00
21/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	206	0	206	0	0.00
21/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	216	0	216	0	0.00
21/01/2014	R211 On 06-February-14			Bond Future	128.63	128.6391	128.6295	128.6391	2,022.00
21/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R211 On 06-February-14	129.00	Call	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
21/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	370	0	370	0	0.00
21/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	380	0	380	0	0.00
21/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	360	0	360	0	0.00
21/01/2014	R212 On 06-February-14			Bond Future	131.15	131.1571	131.1519	131.1571	21,791.00
21/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	1838	2	1838	2	0.00
21/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	1858	2	1858	2	0.00
21/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	1848	2	1848	2	0.00
21/01/2014	R213 On 06-February-14			Bond Future	8.95	86.2259	8.9503	86.2259	21,529.00
21/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	83	0	83	0	0.00
21/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	78	0	78	0	0.00
21/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	74	0	74	0	0.00
21/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	5224	5	5224	5	0.00
21/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	5146	5	5146	5	0.00
21/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	5302	5	5302	5	0.00
21/01/2014	R213 On 08-May-14			Bond Future	9.05	83.8353	9.0467	83.8353	0.00
21/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	414	0	414	0	0.00
21/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	406	0	406	0	0.00
21/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	422	0	422	0	0.00
21/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	11834	12	11834	12	0.00
21/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	11916	12	11916	12	0.00
21/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	11753	12	11753	12	0.00
21/01/2014	R213 On 07-August-14			Bond Future	9.14	85.0187	9.1380	85.0187	0.00
21/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	3581	4	3581	4	0.00
21/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	3644	4	3644	4	0.00
21/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	3612	4	3612	4	0.00
21/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5759	6	5759	6	0.00
21/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5715	6	5715	6	0.00
21/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5804	6	5804	6	0.00
21/01/2014	R213 On 06-November-14			Bond Future	9.23	82.7352	9.2272	82.7352	0.00
21/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4092	4	4092	4	0.00

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21/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4153	4	4153	4	0.00
21/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4123	4	4123	4	0.00
21/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6905	7	6905	7	0.00
21/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	6950	7	6950	7	0.00
21/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6860	7	6860	7	0.00
21/01/2014	R214 On 06-February-14			Bond Future	9.17	76.0907	9.1737	76.0907	5,455.00
21/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	807	1	807	1	0.00
21/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	780	1	780	1	0.00
21/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	753	1	753	1	0.00
21/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2140	2	2140	2	0.00
21/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2193	2	2193	2	0.00
21/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2088	2	2088	2	0.00
21/01/2014	R214 On 08-May-14			Bond Future	9.26	73.8180	9.2624	73.8180	0.00
21/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2655	3	2655	3	0.00
21/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2687	3	2687	3	0.00
21/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2624	3	2624	3	0.00
21/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4644	5	4644	5	0.00
21/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	4692	5	4692	5	0.00
21/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	4740	5	4740	5	0.00
21/01/2014	R248 On 06-February-14			Bond Future	9.25	98.4004	9.2493	98.4004	12,135.00
21/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	1591	2	1591	2	0.00
21/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	1490	2	1490	2	0.00
21/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	1389	2	1389	2	0.00
21/01/2014	R248 On 08-May-14			Bond Future	9.34	95.2874	9.3410	95.2874	1,375.00
21/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
21/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	2890	3	2890	3	0.00
21/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	2788	3	2788	3	0.00
21/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	2992	3	2992	3	0.00