



# 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
22/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	2025 On 06-February-14			Bond Future	110.32	110.3278	110.3172	110.3278	0.00
22/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
22/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
22/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
22/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	683	1	683	1	0.00
22/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	673	1	673	1	0.00
22/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	693	1	693	1	0.00
22/01/2014	2037 On 06-February-14			Bond Future	9.19	93.9297	9.1913	93.9297	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
22/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	1760	2	1760	2	0.00
22/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	1673	2	1673	2	0.00
22/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	1585	2	1585	2	0.00
22/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
22/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
22/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
22/01/2014	2037 On 08-May-14			Bond Future	9.29	95.1793	9.2918	95.1793	0.00
22/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	861	1	861	1	0.00
22/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	686	1	686	1	0.00
22/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	774	1	774	1	0.00
22/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
22/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
22/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
22/01/2014	2037 On 07-August-14			Bond Future	9.39	92.2642	9.3884	92.2642	0.00
22/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
22/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
22/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
22/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	3105	3	3105	3	0.00
22/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	3013	3	3013	3	0.00
22/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	2922	3	2922	3	0.00
22/01/2014	2038 On 06-February-14			Bond Future	107.74	107.7504	107.7440	107.7504	24.00
22/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	734	1	734	1	0.00
22/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	744	1	744	1	0.00
22/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	754	1	754	1	0.00
22/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
22/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
22/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
22/01/2014	2050 On 06-February-14			Bond Future	113.46	113.4684	113.4623	113.4684	472.00
22/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3462	3	3462	3	0.00
22/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3452	3	3452	3	0.00
22/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3472	3	3472	3	0.00
22/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
22/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
22/01/2014	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
22/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	AL37 On 06-February-14			Index Future	410.92	410.6070	410.9210	410.6070	0.00
22/01/2014	AL37 On 08-May-14			Index Future	416.39	416.0680	416.3860	416.0680	0.00
22/01/2014	AL7T On 06-February-14			Index Future	482.87	483.1760	482.8700	483.1760	1.00
22/01/2014	AL7T On 08-May-14			Index Future	489.29	489.6020	489.2910	489.6020	0.00
22/01/2014	ALBI On 06-February-14			Index Future	435.84	436.0840	435.8350	436.0840	723.00
22/01/2014	ALBI On 08-May-14			Index Future	441.63	441.8840	441.6320	441.8840	118.00
22/01/2014	ALBI On 07-August-14			Index Future	447.86	448.1150	447.8570	448.1150	0.00
22/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	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
22/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2014	EL28 On 06-February-14			Bond Future	114.16	114.1710	114.1648	114.1710	0.00
22/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3175	3	3175	3	0.00
22/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3155	3	3155	3	0.00
22/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3165	3	3165	3	0.00
22/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
22/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
22/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
22/01/2014	ES33 On 06-February-14			Bond Future	9.76	83.6492	9.7606	83.6492	6,292.00
22/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
22/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
22/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
22/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	1566	1	1566	1	0.00
22/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	1490	1	1490	1	0.00
22/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	1641	1	1641	1	0.00
22/01/2014	ES33 On 08-May-14			Bond Future	9.88	80.9798	9.8803	80.9798	0.00
22/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
22/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
22/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
22/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2428	2	2428	2	0.00
22/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2353	2	2353	2	0.00
22/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2503	2	2503	2	0.00
22/01/2014	GOVI On 06-February-14			GOVI	435.22	435.3880	435.2150	435.3880	483.00
22/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
22/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
22/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
22/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	47750	5	47750	5	0.00
22/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	47950	5	47950	5	0.00
22/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	47850	5	47850	5	0.00
22/01/2014	GOVI On 08-May-14			GOVI	441.00	441.1790	441.0030	441.1790	0.00
22/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
22/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00

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22/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
22/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	9970	1	9970	1	0.00
22/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	10070	1	10070	1	0.00
22/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	9870	1	9870	1	0.00
22/01/2014	GOVI On 07-August-14			GOVI	447.22	447.4000	447.2200	447.4000	0.00
22/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
22/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
22/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
22/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	127700	13	127700	13	0.00
22/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	127900	13	127900	13	0.00
22/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	127800	13	127800	13	0.00
22/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/01/2014	IGOV On 06-February-14			Index Future	201.13	201.1290	201.1270	201.1290	1,335.00
22/01/2014	IGOV On 08-May-14			Index Future	203.83	203.8290	203.8270	203.8290	7.00
22/01/2014	IGOV On 07-August-14			Index Future	206.73	206.7270	206.7250	206.7270	0.00
22/01/2014	IGOV On 06-November-14			Index Future	209.80	209.8030	209.7990	209.8030	0.00
22/01/2014	ILBI On 06-February-14			Index Future	544.45	542.8990	544.4530	542.8990	190.00
22/01/2014	ILBI On 08-May-14			Index Future	551.79	550.2280	551.7890	550.2280	0.00
22/01/2014	ILBI On 07-August-14			Index Future	559.69	560.4870	559.6900	560.4870	20.00
22/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
22/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.31	94.6400	5.3100	94.6400	0.00
22/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.32	94.6100	5.3200	94.6100	3,000.00
22/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.49	94.4500	5.4900	94.4500	0.00
22/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.60	94.3500	5.6000	94.3500	4,000.00
22/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.74	94.1900	5.7400	94.1900	1,000.00
22/01/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.91	94.0300	5.9100	94.0300	0.00
22/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.13	93.8200	6.1300	93.8200	1,000.00
22/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.33	93.5900	6.3300	93.5900	0.00
22/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.61	93.3100	6.6100	93.3100	150.00

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22/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.90	93.0300	6.9000	93.0300	3,200.00
22/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.15	92.7700	7.1500	92.7700	0.00
22/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.37	92.5200	7.3700	92.5200	0.00
22/01/2014	R023 On 06-February-14			Bond Future	8.14	101.1184	8.1389	101.1184	11,257.00
22/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	1818	2	1818	2	0.00
22/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	1754	2	1754	2	0.00
22/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	1881	2	1881	2	0.00
22/01/2014	R023 On 08-May-14			Bond Future	8.25	98.5468	8.2467	98.5468	0.00
22/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	3952	4	3952	4	0.00
22/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	4016	4	4016	4	0.00
22/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	4080	4	4080	4	0.00
22/01/2014	R157 On 06-February-14			Bond Future	6.29	116.2202	6.2853	116.2202	32,412.00
22/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	5	0	5	0	0.00
22/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	5	0	5	0	0.00
22/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	5	0	5	0	0.00
22/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	1028	1	1028	1	0.00
22/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	1044	1	1044	1	0.00
22/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	1012	1	1012	1	0.00
22/01/2014	R157 On 08-May-14			Bond Future	6.47	110.9582	6.4694	110.9582	0.00
22/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	56	0	56	0	0.00
22/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	55	0	55	0	0.00
22/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	54	0	54	0	0.00
22/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1783	2	1783	2	0.00
22/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1770	2	1770	2	0.00
22/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1795	2	1795	2	0.00
22/01/2014	R157 On 07-August-14			Bond Future	6.65	112.5246	6.6481	112.5246	0.00
22/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	678	1	678	1	0.00
22/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	684	1	684	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
22/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	690	1	690	1	0.00
22/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	577	1	577	1	0.00
22/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	573	1	573	1	0.00
22/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	568	1	568	1	0.00
22/01/2014	R157 On 06-November-14			Bond Future	6.86	107.3768	6.8645	107.3768	0.00
22/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	384	0	384	0	0.00
22/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	381	0	381	0	0.00
22/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	387	0	387	0	0.00
22/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	941	1	941	1	0.00
22/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	952	1	952	1	0.00
22/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	947	1	947	1	0.00
22/01/2014	R186 On 06-February-14			Bond Future	8.40	117.8823	8.3970	117.8823	62,234.00
22/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	52	0	52	0	0.00
22/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	3316	3	3316	3	0.00
22/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	49	0	49	0	0.00
22/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	56	0	56	0	0.00
22/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	5842	6	5842	6	0.00
22/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	5753	6	5753	6	0.00
22/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	319	0	319	0	250.00
22/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	5931	6	5931	6	0.00
22/01/2014	R186 On 08-May-14			Bond Future	8.50	119.4506	8.5007	119.4506	740.00
22/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	410	0	410	0	0.00
22/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	3726	4	3726	4	0.00
22/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	418	0	418	0	0.00
22/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	7533	8	7533	8	0.00
22/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	2761	3	2761	3	8,000.00
22/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	401	0	401	0	0.00
22/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	874	1	874	1	1,933.00
22/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	6132	6	6132	6	0.00
22/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	13144	13	13144	13	0.00
22/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3732	4	3732	4	1,933.00
22/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	13055	13	13055	13	0.00
22/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	2019	2	2019	2	400.00
22/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1438	1	1438	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
22/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	13233	13	13233	13	0.00
22/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	9781	10	9781	10	0.00
22/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4907	5	4907	5	0.00
22/01/2014	R186 On 07-August-14			Bond Future	8.60	115.8443	8.5969	115.8443	0.00
22/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	3602	4	3602	4	0.00
22/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	3673	4	3673	4	0.00
22/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	3637	4	3637	4	0.00
22/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	6202	6	6202	6	0.00
22/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	6078	6	6078	6	0.00
22/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	6178	6	6178	6	0.00
22/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	6128	6	6128	6	0.00
22/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3576	4	3576	4	840.00
22/01/2014	R186 On 06-November-14			Bond Future	8.69	117.5568	8.6878	117.5568	0.00
22/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	7680	8	7680	8	0.00
22/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	3598	4	3598	4	0.00
22/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	3661	4	3661	4	0.00
22/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	3629	4	3629	4	0.00
22/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	8094	8	8094	8	0.00
22/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	8148	8	8148	8	0.00
22/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	8041	8	8041	8	0.00
22/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3875	4	3875	4	2,010.00
22/01/2014	R197 On 06-February-14			Bond Future	275.55	275.5754	275.5474	275.5754	2,049.00
22/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	4453	4	4453	4	0.00
22/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	4463	4	4463	4	0.00
22/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	4443	4	4443	4	0.00
22/01/2014	R201 On 06-February-14			Bond Future	5.34	104.0539	5.3393	104.0539	0.00
22/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	66	0	66	0	0.00
22/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	69	0	69	0	0.00
22/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	73	0	73	0	0.00
22/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	145	0	145	0	0.00
22/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	140	0	140	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
22/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	150	0	150	0	0.00
22/01/2014	R201 On 08-May-14			Bond Future	5.33	105.4382	5.3326	105.4382	0.00
22/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	93	0	93	0	0.00
22/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	95	0	95	0	0.00
22/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	92	0	92	0	0.00
22/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	445	0	445	0	0.00
22/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	441	0	441	0	0.00
22/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	450	0	450	0	0.00
22/01/2014	R201 On 07-August-14			Bond Future	5.04	102.5162	5.0411	102.5162	0.00
22/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	265	0	265	0	0.00
22/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	269	0	269	0	0.00
22/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	267	0	267	0	0.00
22/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	175	0	175	0	0.00
22/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	173	0	173	0	0.00
22/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	172	0	172	0	0.00
22/01/2014	R202 On 06-February-14			Bond Future	212.20	212.2170	212.2013	212.2170	44,679.00
22/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	4023	3	4023	3	0.00
22/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	4008	3	4008	3	0.00
22/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	4016	3	4016	3	0.00
22/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	814	0	814	0	0.00
22/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	817	0	817	0	0.00
22/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	812	0	812	0	0.00
22/01/2014	R203 On 06-February-14			Bond Future	7.15	106.6814	7.1456	106.6814	10,779.00
22/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
22/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	90	0	90	0	13.00
22/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3894	4	3894	4	0.00
22/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	3264	3	3264	3	0.00
22/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	3198	3	3198	3	0.00
22/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	1068	1	1068	1	0.00
22/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	3231	3	3231	3	0.00
22/01/2014	R203 On 08-May-14			Bond Future	7.30	103.9401	7.2968	103.9401	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
22/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	59	0	59	0	0.00
22/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	580	1	580	1	29.00
22/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	56	0	56	0	0.00
22/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	58	0	58	0	0.00
22/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1302	1	1302	1	16.00
22/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4810	5	4810	5	0.00
22/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	996	1	996	1	0.00
22/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4780	5	4780	5	0.00
22/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4750	5	4750	5	0.00
22/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1948	2	1948	2	0.00
22/01/2014	R203 On 07-August-14			Bond Future	7.44	105.4070	7.4391	105.4070	0.00
22/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1281	1	1281	1	0.00
22/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1268	1	1268	1	0.00
22/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1255	1	1255	1	0.00
22/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	761	1	761	1	46.00
22/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1653	2	1653	2	0.00
22/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1638	2	1638	2	0.00
22/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1667	2	1667	2	0.00
22/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2429	3	2429	3	0.00
22/01/2014	R203 On 06-November-14			Bond Future	7.59	102.8022	7.5862	102.8022	0.00
22/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	980	1	980	1	14.00
22/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	855	1	855	1	45.00
22/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	872	1	872	1	0.00
22/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	863	1	863	1	0.00
22/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	2536	3	2536	3	0.00
22/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2774	3	2774	3	0.00
22/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2739	3	2739	3	0.00
22/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2757	3	2757	3	0.00
22/01/2014	R204 On 06-February-14			Bond Future	7.44	103.2471	7.4370	103.2471	29,766.00
22/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	1	0	1	0	0.00
22/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	4332	4	4332	4	0.00
22/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	4289	4	4289	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
22/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	4375	5	4375	5	0.00
22/01/2014	R204 On 08-May-14			Bond Future	7.57	104.6206	7.5735	104.6206	0.00
22/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	94	0	94	0	0.00
22/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	92	0	92	0	0.00
22/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	97	0	97	0	0.00
22/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	6203	6	6203	6	0.00
22/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	6243	6	6243	6	0.00
22/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	6164	6	6164	6	0.00
22/01/2014	R204 On 07-August-14			Bond Future	7.70	102.0650	7.7015	102.0650	0.00
22/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1630	2	1630	2	0.00
22/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2216	2	2216	2	0.00
22/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1646	2	1646	2	0.00
22/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1614	2	1614	2	0.00
22/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1928	2	1928	2	530.00
22/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2579	3	2579	3	0.00
22/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2537	3	2537	3	0.00
22/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2558	3	2558	3	0.00
22/01/2014	R204 On 06-November-14			Bond Future	7.82	103.5736	7.8246	103.5736	0.00
22/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1262	1	1262	1	0.00
22/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1274	1	1274	1	0.00
22/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	2766	3	2766	3	0.00
22/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1251	1	1251	1	0.00
22/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	4176	4	4176	4	0.00
22/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	2194	2	2194	2	1,270.00
22/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	4152	4	4152	4	0.00
22/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	4201	4	4201	4	0.00
22/01/2014	R207 On 06-February-14			Bond Future	7.74	98.2353	7.7414	98.2353	22,098.00
22/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	1	0	1	0	0.00
22/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	1	0	1	0	0.00
22/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	1	0	1	0	0.00
22/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	5201	5	5201	5	0.00
22/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	5251	5	5251	5	0.00
22/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	5152	5	5152	5	0.00
22/01/2014	R207 On 08-May-14			Bond Future	7.87	99.5422	7.8734	99.5422	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
22/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	92	0	92	0	0.00
22/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	95	0	95	0	0.00
22/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	90	0	90	0	0.00
22/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	7864	8	7864	8	0.00
22/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7910	8	7910	8	0.00
22/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	7817	8	7817	8	0.00
22/01/2014	R207 On 07-August-14			Bond Future	8.00	97.3060	7.9983	97.3060	0.00
22/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	1828	2	1828	2	0.00
22/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	1864	2	1864	2	0.00
22/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	1846	2	1846	2	0.00
22/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	3122	3	3122	3	0.00
22/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	3148	3	3148	3	0.00
22/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	3097	3	3097	3	0.00
22/01/2014	R207 On 06-November-14			Bond Future	8.11	98.7444	8.1129	98.7444	0.00
22/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1660	2	1660	2	0.00
22/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1632	2	1632	2	0.00
22/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1646	2	1646	2	0.00
22/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4841	5	4841	5	0.00
22/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4813	5	4813	5	0.00
22/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4785	5	4785	5	0.00
22/01/2014	R208 On 06-February-14			Bond Future	7.89	96.3785	7.8895	96.3785	11,167.00
22/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	6128	6	6128	6	0.00
22/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	6072	6	6072	6	0.00
22/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	6184	6	6184	6	0.00
22/01/2014	R208 On 08-May-14			Bond Future	8.01	94.2646	8.0062	94.2646	0.00
22/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	87	0	87	0	0.00
22/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	91	0	91	0	0.00
22/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	89	0	89	0	0.00
22/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	9176	9	9176	9	0.00
22/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	9069	9	9069	9	0.00
22/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	9123	9	9123	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
22/01/2014	R208 On 07-August-14			Bond Future	8.12	95.5950	8.1150	95.5950	0.00
22/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	1961	2	1961	2	0.00
22/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3087	3	3087	3	0.00
22/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	1941	2	1941	2	0.00
22/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	1981	2	1981	2	0.00
22/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	2293	2	2293	2	630.00
22/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	3500	3	3500	3	0.00
22/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	3471	3	3471	3	0.00
22/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3529	3	3529	3	0.00
22/01/2014	R208 On 06-November-14			Bond Future	8.22	93.6099	8.2204	93.6099	0.00
22/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1612	2	1612	2	0.00
22/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1643	2	1643	2	0.00
22/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1627	2	1627	2	0.00
22/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	3837	4	3837	4	0.00
22/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	5315	5	5315	5	0.00
22/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2542	3	2542	3	1,520.00
22/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	5348	5	5348	5	0.00
22/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	5282	5	5282	5	0.00
22/01/2014	R209 On 06-February-14			Bond Future	9.10	75.4985	9.1005	75.4985	23,535.00
22/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	106	0	106	0	0.00
22/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	118	0	118	0	0.00
22/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	112	0	112	0	0.00
22/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4457	4	4457	4	0.00
22/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	4308	4	4308	4	0.00
22/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	4382	4	4382	4	0.00
22/01/2014	R209 On 08-May-14			Bond Future	9.19	73.3582	9.1923	73.3582	60.00
22/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5048	5	5048	5	0.00
22/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	444	0	444	0	0.00
22/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	4496	5	4496	5	0.00
22/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	435	0	435	0	0.00
22/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5580	6	5580	6	0.00
22/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1354	1	1354	1	640.00
22/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2659	3	2659	3	640.00
22/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	6037	6	6037	6	0.00

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22/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	427	0	427	0	0.00
22/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	11365	11	11365	11	0.00
22/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2304	2	2304	2	640.00
22/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	11447	11	11447	11	0.00
22/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	1960	2	1960	2	883.00
22/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	11283	11	11283	11	0.00
22/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4085	4	4085	4	0.00
22/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1682	2	1682	2	7,262.00
22/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1475	1	1475	1	10,000.00
22/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6696	7	6696	7	0.00
22/01/2014	R209 On 07-August-14			Bond Future	9.28	74.3937	9.2782	74.3937	0.00
22/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3735	4	3735	4	0.00
22/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3767	4	3767	4	0.00
22/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3704	4	3704	4	0.00
22/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5363	5	5363	5	0.00
22/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5449	5	5449	5	0.00
22/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5406	5	5406	5	0.00
22/01/2014	R209 On 06-November-14			Bond Future	9.36	72.3472	9.3608	72.3472	0.00
22/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	4147	4	4147	4	0.00
22/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4208	4	4208	4	0.00
22/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	4178	4	4178	4	0.00
22/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	6852	7	6852	7	0.00
22/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	6762	7	6762	7	0.00
22/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	6807	7	6807	7	0.00
22/01/2014	R210 On 06-February-14			Bond Future	161.28	161.2935	161.2804	161.2935	1,319.00
22/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	210	0	210	0	0.00
22/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	220	0	220	0	0.00
22/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	230	0	230	0	0.00
22/01/2014	R211 On 06-February-14			Bond Future	128.64	128.6295	128.6386	128.6295	2,022.00
22/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
22/01/2014	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
22/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	361	0	361	0	0.00
22/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	371	0	371	0	0.00
22/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	351	0	351	0	0.00
22/01/2014	R212 On 06-February-14			Bond Future	131.14	131.1519	131.1363	131.1519	21,791.00
22/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	1854	2	1854	2	0.00
22/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	1874	2	1874	2	0.00
22/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	1864	2	1864	2	0.00
22/01/2014	R213 On 06-February-14			Bond Future	8.97	86.2726	8.9720	86.2726	21,529.00
22/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	62	0	62	0	0.00
22/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	58	0	58	0	0.00
22/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	54	0	54	0	0.00
22/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	5368	5	5368	5	0.00
22/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	5289	5	5289	5	0.00
22/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	5447	5	5447	5	0.00
22/01/2014	R213 On 08-May-14			Bond Future	9.07	83.8825	9.0692	83.8825	0.00
22/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	395	0	395	0	0.00
22/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	387	0	387	0	0.00
22/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	403	0	403	0	0.00
22/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	11982	12	11982	12	0.00
22/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	12064	12	12064	12	0.00
22/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	11900	12	11900	12	0.00
22/01/2014	R213 On 07-August-14			Bond Future	9.16	85.0662	9.1613	85.0662	0.00
22/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	3483	4	3483	4	0.00
22/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	3544	4	3544	4	0.00
22/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	3513	4	3513	4	0.00
22/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5831	6	5831	6	0.00
22/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5786	6	5786	6	0.00
22/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5876	6	5876	6	0.00
22/01/2014	R213 On 06-November-14			Bond Future	9.25	82.7832	9.2513	82.7832	0.00
22/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4022	4	4022	4	0.00

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22/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4082	4	4082	4	0.00
22/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4052	4	4052	4	0.00
22/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	7008	7	7008	7	0.00
22/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	7054	7	7054	7	0.00
22/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6963	7	6963	7	0.00
22/01/2014	R214 On 06-February-14			Bond Future	9.20	76.3693	9.1957	76.3693	5,455.00
22/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	710	1	710	1	0.00
22/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	685	1	685	1	0.00
22/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	660	1	660	1	0.00
22/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2213	2	2213	2	0.00
22/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2268	2	2268	2	0.00
22/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2160	2	2160	2	0.00
22/01/2014	R214 On 08-May-14			Bond Future	9.29	74.1002	9.2851	74.1002	0.00
22/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2567	3	2567	3	0.00
22/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2598	3	2598	3	0.00
22/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2536	3	2536	3	0.00
22/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4727	5	4727	5	0.00
22/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	4775	5	4775	5	0.00
22/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	4824	5	4824	5	0.00
22/01/2014	R248 On 06-February-14			Bond Future	9.28	98.8057	9.2813	98.8057	12,135.00
22/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	1905	2	1905	2	0.00
22/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	1803	1	1803	1	0.00
22/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	1702	1	1702	1	0.00
22/01/2014	R248 On 08-May-14			Bond Future	9.37	95.6978	9.3740	95.6978	1,375.00
22/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
22/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	3208	3	3208	3	0.00
22/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	3106	3	3106	3	0.00
22/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	3310	3	3310	3	0.00