



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 30/12/2013 To: 30/12/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	0986 On 31-March-36			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
30/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	2025 On 06-February-14			Bond Future	110.36	110.3564	110.3577	110.3564	0.00
30/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
30/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
30/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
30/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	642	1	1	1	0.00
30/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	632	1	1	1	0.00
30/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	652	1	1	1	0.00
30/12/2013	2037 On 06-February-14			Bond Future	9.18	94.4906	93.7650	94.4906	2,022.00
30/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	1839	3	2	3	0.00
30/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	1751	2	2	2	0.00
30/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	1664	2	2	2	0.00
30/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
30/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
30/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
30/12/2013	2037 On 08-May-14			Bond Future	9.28	95.7325	94.9979	95.7325	0.00
30/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	926	2	1	2	0.00
30/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	752	1	1	1	0.00
30/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	839	2	1	2	0.00
30/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
30/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
30/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
30/12/2013	2037 On 07-August-14			Bond Future	9.39	92.7751	92.0289	92.7751	0.00
30/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
30/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
30/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
30/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	3089	2	3	2	0.00
30/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	2997	2	3	2	0.00
30/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	2906	2	3	2	0.00
30/12/2013	2038 On 06-February-14			Bond Future	107.71	107.7028	107.7054	107.7028	24.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	695	1	1	1	0.00
30/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	705	1	1	1	0.00
30/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	715	1	1	1	0.00
30/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
30/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
30/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
30/12/2013	2050 On 06-February-14			Bond Future	113.38	113.3818	113.3845	113.3818	472.00
30/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	3385	3	3	3	0.00
30/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	3375	3	3	3	0.00
30/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	3395	3	3	3	0.00
30/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
30/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
30/12/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
30/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	AL37 On 06-February-14			Index Future	414.05	415.2500	414.0470	415.2500	0.00
30/12/2013	AL37 On 08-May-14			Index Future	419.49	420.7080	419.4900	420.7080	0.00
30/12/2013	AL7T On 06-February-14			Index Future	488.20	490.3600	488.1950	490.3600	1.00
30/12/2013	AL7T On 08-May-14			Index Future	494.61	496.8060	494.6130	496.8060	0.00
30/12/2013	ALBI On 06-February-14			Index Future	438.62	440.6610	438.6160	440.6610	802.00
30/12/2013	ALBI On 08-May-14			Index Future	444.38	446.4530	444.3830	446.4530	35.00
30/12/2013	ALBI On 07-August-14			Index Future	450.41	452.5160	450.4100	452.5160	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
30/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	C213 On 28-February-31			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
30/12/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2013	EL28 On 06-February-14			Bond Future	114.16	114.1545	114.1574	114.1545	0.00
30/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	3167	3	3	3	0.00
30/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	3147	3	3	3	0.00
30/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	3157	3	3	3	0.00
30/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
30/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
30/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
30/12/2013	ES33 On 06-February-14			Bond Future	9.76	84.1021	83.5136	84.1021	6,292.00
30/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
30/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
30/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
30/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1547	1	2	1	0.00
30/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1472	1	1	1	0.00
30/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1623	1	2	1	0.00
30/12/2013	ES33 On 08-May-14			Bond Future	9.88	81.4256	80.8296	81.4256	0.00
30/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
30/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
30/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
30/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2421	2	2	2	0.00
30/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2346	2	2	2	0.00
30/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2497	2	2	2	0.00
30/12/2013	GOVI On 06-February-14			GOVI	438.07	440.0240	438.0660	440.0240	477.00
30/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	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
30/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
30/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
30/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	19240	0	2	0	0.00
30/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	19440	0	2	0	0.00
30/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	19340	0	2	0	0.00
30/12/2013	GOVI On 08-May-14			GOVI	443.83	445.8080	443.8260	445.8080	0.00
30/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	18160	4	2	4	0.00
30/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	18260	4	2	4	0.00
30/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	18360	4	2	4	0.00
30/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
30/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
30/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
30/12/2013	GOVI On 07-August-14			GOVI	449.85	451.8620	449.8450	451.8620	0.00
30/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
30/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
30/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
30/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	101450	8	10	8	0.00
30/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	101650	8	10	8	0.00
30/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	101550	8	10	8	0.00
30/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/12/2013	IGOV On 06-February-14			Index Future	201.93	201.8960	201.9310	201.8960	1,331.00
30/12/2013	IGOV On 08-May-14			Index Future	204.61	204.5750	204.6110	204.5750	7.00
30/12/2013	ILBI On 06-February-14			Index Future	546.37	546.3790	546.3710	546.3790	190.00
30/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
30/12/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/12/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.25	94.8000	94.7500	94.8000	1,000.00
30/12/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.28	94.7700	94.7200	94.7700	0.00
30/12/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.31	94.7400	94.6900	94.7400	0.00
30/12/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.38	94.6700	94.6200	94.6700	0.00
30/12/2013	JBAF On	21-May-14			Jibar Tradeable Future	5.52	94.5300	94.4800	94.5300	0.00
30/12/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.61	94.4400	94.3900	94.4400	1,000.00
30/12/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.94	94.1100	94.0600	94.1100	1,000.00
30/12/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.29	93.7600	93.7100	93.7600	0.00
30/12/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.60	93.4500	93.4000	93.4500	150.00
30/12/2013	JBAF On	17-June-15			Jibar Tradeable Future	6.90	93.1500	93.1000	93.1500	3,200.00
30/12/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.18	92.8700	92.8200	92.8700	0.00
30/12/2013	JBAF On	15-December-15			Jibar Tradeable Future	7.46	92.5900	92.5400	92.5900	0.00
30/12/2013	R023 On	06-February-14			Bond Future	7.94	102.8030	102.2937	102.8030	11,257.00
30/12/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R023 On	06-February-14	7.85	Put	Bond Future	572	0	1	0	0.00
30/12/2013	R023 On	06-February-14	7.86	Put	Bond Future	508	0	1	0	0.00
30/12/2013	R023 On	06-February-14	7.84	Put	Bond Future	635	0	1	0	0.00
30/12/2013	R023 On	08-May-14			Bond Future	8.04	100.2379	99.7222	100.2379	0.00
30/12/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R023 On	08-May-14	7.61	Put	Bond Future	2705	2	3	2	0.00
30/12/2013	R023 On	08-May-14	7.60	Put	Bond Future	2769	2	3	2	0.00
30/12/2013	R023 On	08-May-14	7.59	Put	Bond Future	2832	2	3	2	0.00
30/12/2013	R157 On	06-February-14			Bond Future	6.22	116.5268	116.3998	116.5268	32,191.00
30/12/2013	R157 On	06-February-14	5.64	Call	Bond Future	52	0	0	0	0.00
30/12/2013	R157 On	06-February-14	5.66	Call	Bond Future	56	0	0	0	0.00
30/12/2013	R157 On	06-February-14	5.65	Call	Bond Future	54	0	0	0	0.00
30/12/2013	R157 On	06-February-14	5.65	Put	Bond Future	965	1	1	1	0.00

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30/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	979	1	1	1	0.00
30/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	951	1	1	1	0.00
30/12/2013	R157 On 08-May-14			Bond Future	6.40	111.2510	111.1226	111.2510	0.00
30/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	81	0	0	0	0.00
30/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	80	0	0	0	0.00
30/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	78	0	0	0	0.00
30/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1711	2	2	2	0.00
30/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1699	2	2	2	0.00
30/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1723	2	2	2	0.00
30/12/2013	R157 On 07-August-14			Bond Future	6.61	112.7622	112.6303	112.7622	0.00
30/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	720	1	1	1	0.00
30/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	726	1	1	1	0.00
30/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	732	1	1	1	0.00
30/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	581	1	1	1	0.00
30/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	577	1	1	1	0.00
30/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	571	1	1	1	0.00
30/12/2013	R157 On 06-November-14			Bond Future	6.92	107.5266	107.3944	107.5266	0.00
30/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	374	0	0	0	0.00
30/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	371	0	0	0	0.00
30/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	377	0	0	0	0.00
30/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	981	1	1	1	0.00
30/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	993	1	1	1	0.00
30/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	987	1	1	1	0.00
30/12/2013	R186 On 06-February-14			Bond Future	8.29	119.4402	118.7360	119.4402	61,496.00
30/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	511	1	1	1	0.00
30/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	4614	5	5	5	0.00
30/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	495	1	0	1	0.00
30/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	527	1	1	1	0.00
30/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	5389	5	5	5	0.00
30/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	5313	5	5	5	0.00
30/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	705	1	1	1	250.00
30/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	5465	5	5	5	0.00
30/12/2013	R186 On 08-May-14			Bond Future	8.39	121.0102	120.2971	121.0102	740.00
30/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	663	1	1	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
30/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	4549	5	5	5	0.00
30/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	675	1	1	1	0.00
30/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	8507	9	9	9	0.00
30/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	3492	4	3	4	8,000.00
30/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	652	1	1	1	0.00
30/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1294	2	1	2	1,933.00
30/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7078	8	7	8	0.00
30/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	12492	12	12	12	0.00
30/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	3649	3	4	3	1,933.00
30/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	12406	12	12	12	0.00
30/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	2059	2	2	2	400.00
30/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1507	1	2	1	8,000.00
30/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	12578	12	13	12	0.00
30/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	9296	9	9	9	0.00
30/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	4733	4	5	4	0.00
30/12/2013	R186 On 07-August-14			Bond Future	8.49	117.3631	116.6383	117.3631	0.00
30/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4107	4	4	4	0.00
30/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4182	5	4	5	0.00
30/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4144	5	4	5	0.00
30/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	6850	7	7	7	0.00
30/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	5733	5	6	5	0.00
30/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	5827	5	6	5	0.00
30/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	5780	5	6	5	0.00
30/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3369	3	3	3	840.00
30/12/2013	R186 On 06-November-14			Bond Future	8.59	118.9999	118.2668	118.9999	0.00
30/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8252	9	8	9	0.00
30/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	3975	4	4	4	0.00
30/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4042	4	4	4	0.00
30/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4008	4	4	4	0.00
30/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	7701	7	8	7	0.00
30/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	7752	7	8	7	0.00
30/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	7649	7	8	7	0.00
30/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3674	3	4	3	2,010.00
30/12/2013	R197 On 06-February-14			Bond Future	277.13	277.1273	277.1293	277.1273	2,049.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2013	R197 On	06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R197 On	06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R197 On	06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R197 On	06-February-14	280.00	Put	Bond Future	2871	3	3	3	0.00
30/12/2013	R197 On	06-February-14	280.01	Put	Bond Future	2881	3	3	3	0.00
30/12/2013	R197 On	06-February-14	279.99	Put	Bond Future	2861	3	3	3	0.00
30/12/2013	R201 On	06-February-14			Bond Future	4.96	104.4527	104.3794	104.4527	0.00
30/12/2013	R201 On	06-February-14	5.24	Call	Bond Future	306	0	0	0	0.00
30/12/2013	R201 On	06-February-14	5.25	Call	Bond Future	312	0	0	0	0.00
30/12/2013	R201 On	06-February-14	5.26	Call	Bond Future	318	0	0	0	0.00
30/12/2013	R201 On	06-February-14	5.25	Put	Bond Future	67	0	0	0	0.00
30/12/2013	R201 On	06-February-14	5.26	Put	Bond Future	65	0	0	0	0.00
30/12/2013	R201 On	06-February-14	5.24	Put	Bond Future	70	0	0	0	0.00
30/12/2013	R201 On	08-May-14			Bond Future	4.82	105.8257	105.7518	105.8257	0.00
30/12/2013	R201 On	08-May-14	4.75	Call	Bond Future	217	0	0	0	0.00
30/12/2013	R201 On	08-May-14	4.76	Call	Bond Future	220	0	0	0	0.00
30/12/2013	R201 On	08-May-14	4.74	Call	Bond Future	214	0	0	0	0.00
30/12/2013	R201 On	08-May-14	4.75	Put	Bond Future	261	0	0	0	0.00
30/12/2013	R201 On	08-May-14	4.76	Put	Bond Future	257	0	0	0	0.00
30/12/2013	R201 On	08-May-14	4.74	Put	Bond Future	264	0	0	0	0.00
30/12/2013	R201 On	07-August-14			Bond Future	4.33	102.8541	102.7775	102.8541	0.00
30/12/2013	R201 On	07-August-14	5.29	Call	Bond Future	430	0	0	0	0.00
30/12/2013	R201 On	07-August-14	5.31	Call	Bond Future	435	0	0	0	0.00
30/12/2013	R201 On	07-August-14	5.30	Call	Bond Future	433	0	0	0	0.00
30/12/2013	R201 On	07-August-14	5.29	Put	Bond Future	83	0	0	0	0.00
30/12/2013	R201 On	07-August-14	5.30	Put	Bond Future	82	0	0	0	0.00
30/12/2013	R201 On	07-August-14	5.31	Put	Bond Future	81	0	0	0	0.00
30/12/2013	R202 On	06-February-14			Bond Future	214.10	214.1000	214.1039	214.1000	44,679.00
30/12/2013	R202 On	06-February-14	208.99	Call	Bond Future	5114	5	5	5	0.00
30/12/2013	R202 On	06-February-14	209.01	Call	Bond Future	5094	5	5	5	0.00
30/12/2013	R202 On	06-February-14	209.00	Call	Bond Future	5104	5	5	5	0.00
30/12/2013	R202 On	06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
30/12/2013	R202 On	06-February-14	209.01	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
30/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
30/12/2013	R203 On 06-February-14			Bond Future	6.98	107.5856	107.3409	107.5856	10,389.00
30/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	9	0	0	0	16.00
30/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	29	0	0	0	0.00
30/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	432	1	0	1	13.00
30/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	27	0	0	0	0.00
30/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	28	0	0	0	0.00
30/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3390	3	3	3	0.00
30/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	2776	3	3	3	0.00
30/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2713	2	3	2	0.00
30/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	897	1	1	1	0.00
30/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	2745	3	3	3	0.00
30/12/2013	R203 On 08-May-14			Bond Future	7.13	104.8396	104.5920	104.8396	0.00
30/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	99	0	0	0	0.00
30/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	790	1	1	1	29.00
30/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	94	0	0	0	0.00
30/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	97	0	0	0	0.00
30/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1633	2	2	2	16.00
30/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4343	4	4	4	0.00
30/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	822	1	1	1	0.00
30/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4314	4	4	4	0.00
30/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4285	4	4	4	0.00
30/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1652	2	2	2	0.00
30/12/2013	R203 On 07-August-14			Bond Future	7.27	106.2635	106.0109	106.2635	0.00
30/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1486	2	1	2	0.00
30/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1472	2	1	2	0.00
30/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1458	2	1	2	0.00
30/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	899	1	1	1	46.00
30/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1401	1	1	1	0.00
30/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1387	1	1	1	0.00
30/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1414	1	1	1	0.00
30/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2111	2	2	2	0.00
30/12/2013	R203 On 06-November-14			Bond Future	7.44	103.5847	103.3300	103.5847	0.00
30/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	938	1	1	1	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	957	1	1	1	0.00
30/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	947	1	1	1	0.00
30/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2479	2	2	2	0.00
30/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2446	2	2	2	0.00
30/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2462	2	2	2	0.00
30/12/2013	R204 On 06-February-14			Bond Future	7.23	104.5446	104.2323	104.5446	29,549.00
30/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	53	0	0	0	0.00
30/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	55	0	0	0	0.00
30/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	58	0	0	0	0.00
30/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3543	3	4	3	0.00
30/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3503	3	4	3	0.00
30/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3584	3	4	3	0.00
30/12/2013	R204 On 08-May-14			Bond Future	7.36	105.9188	105.6026	105.9188	0.00
30/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	182	0	0	0	0.00
30/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	178	0	0	0	0.00
30/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	186	0	0	0	0.00
30/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5452	5	5	5	0.00
30/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5490	5	5	5	0.00
30/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5414	5	5	5	0.00
30/12/2013	R204 On 07-August-14			Bond Future	7.49	103.3264	103.0042	103.3264	0.00
30/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2016	2	2	2	0.00
30/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2679	3	3	3	0.00
30/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2034	2	2	2	0.00
30/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	1997	2	2	2	0.00
30/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1596	1	2	1	530.00
30/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2167	2	2	2	0.00
30/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2130	2	2	2	0.00
30/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2148	2	2	2	0.00
30/12/2013	R204 On 06-November-14			Bond Future	7.62	104.7674	104.4422	104.7674	0.00
30/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1507	2	2	2	0.00
30/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1521	2	2	2	0.00
30/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3185	3	3	3	0.00
30/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1494	2	1	2	0.00
30/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	3697	4	4	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
30/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	1889	2	2	2	1,270.00
30/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	3675	3	4	3	0.00
30/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	3720	4	4	4	0.00
30/12/2013	R207 On 06-February-14			Bond Future	7.53	99.5682	99.1906	99.5682	22,098.00
30/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	71	0	0	0	0.00
30/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	68	0	0	0	0.00
30/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	74	0	0	0	0.00
30/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	4313	4	4	4	0.00
30/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	4359	4	4	4	0.00
30/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	4267	4	4	4	0.00
30/12/2013	R207 On 08-May-14			Bond Future	7.66	100.8770	100.4947	100.8770	0.00
30/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	193	0	0	0	0.00
30/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	197	0	0	0	0.00
30/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	189	0	0	0	0.00
30/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	7008	7	7	7	0.00
30/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	7053	7	7	7	0.00
30/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	6963	7	7	7	0.00
30/12/2013	R207 On 07-August-14			Bond Future	7.78	98.6069	98.2177	98.6069	0.00
30/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2305	3	2	3	0.00
30/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2346	3	2	3	0.00
30/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2325	3	2	3	0.00
30/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	2685	3	3	3	0.00
30/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	2708	3	3	3	0.00
30/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2663	2	3	2	0.00
30/12/2013	R207 On 06-November-14			Bond Future	7.91	99.9822	99.5891	99.9822	0.00
30/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	1998	2	2	2	0.00
30/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	1965	2	2	2	0.00
30/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	1982	2	2	2	0.00
30/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4324	4	4	4	0.00
30/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4298	4	4	4	0.00
30/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	4272	4	4	4	0.00
30/12/2013	R208 On 06-February-14			Bond Future	7.70	97.7483	97.3256	97.7483	11,157.00
30/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	45	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
30/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	50	0	0	0	0.00
30/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	47	0	0	0	0.00
30/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	5196	5	5	5	0.00
30/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	5142	5	5	5	0.00
30/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	5250	5	5	5	0.00
30/12/2013	R208 On 08-May-14			Bond Future	7.81	95.6372	95.2092	95.6372	0.00
30/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	169	0	0	0	0.00
30/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	177	0	0	0	0.00
30/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	173	0	0	0	0.00
30/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	8282	8	8	8	0.00
30/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	8177	8	8	8	0.00
30/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	8229	8	8	8	0.00
30/12/2013	R208 On 07-August-14			Bond Future	7.92	96.9362	96.5008	96.9362	0.00
30/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2414	3	2	3	0.00
30/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3670	4	4	4	0.00
30/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2390	3	2	3	0.00
30/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2437	3	2	3	0.00
30/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	1936	2	2	2	630.00
30/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	3013	3	3	3	0.00
30/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	2987	3	3	3	0.00
30/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3039	3	3	3	0.00
30/12/2013	R208 On 06-November-14			Bond Future	8.03	94.8914	94.4513	94.8914	0.00
30/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	1901	2	2	2	0.00
30/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	1937	2	2	2	0.00
30/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	1919	2	2	2	0.00
30/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4353	5	4	5	0.00
30/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	4729	4	5	4	0.00
30/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2181	2	2	2	1,520.00
30/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	4761	5	5	5	0.00
30/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	4698	4	5	4	0.00
30/12/2013	R209 On 06-February-14			Bond Future	9.09	76.0125	75.4137	76.0125	23,535.00
30/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	510	1	1	1	0.00
30/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	541	1	1	1	0.00
30/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	526	1	1	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
30/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	4783	4	5	4	0.00
30/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4651	4	5	4	0.00
30/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4717	4	5	4	0.00
30/12/2013	R209 On 08-May-14			Bond Future	9.18	73.8673	73.2608	73.8673	0.00
30/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5278	6	5	6	0.00
30/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	550	1	1	1	0.00
30/12/2013	R209 On 08-May-14	9.50	Call	Bond Future	4729	5	5	5	0.00
30/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	540	1	1	1	0.00
30/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	5804	6	6	6	0.00
30/12/2013	R209 On 08-May-14	8.50	Call	Bond Future	1537	2	2	2	640.00
30/12/2013	R209 On 08-May-14	9.00	Call	Bond Future	2886	3	3	3	640.00
30/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6257	7	6	7	0.00
30/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	530	1	1	1	0.00
30/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	11401	11	11	11	0.00
30/12/2013	R209 On 08-May-14	9.50	Put	Bond Future	2468	2	2	2	640.00
30/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	11482	11	11	11	0.00
30/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	2121	2	2	2	883.00
30/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	11320	11	11	11	0.00
30/12/2013	R209 On 08-May-14	9.00	Put	Bond Future	4242	4	4	4	0.00
30/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	1838	2	2	2	7,262.00
30/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1626	1	2	1	10,000.00
30/12/2013	R209 On 08-May-14	8.50	Put	Bond Future	6810	6	7	6	0.00
30/12/2013	R209 On 07-August-14			Bond Future	9.27	74.8706	74.2547	74.8706	0.00
30/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	3816	4	4	4	0.00
30/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	3848	4	4	4	0.00
30/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	3784	4	4	4	0.00
30/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5413	5	5	5	0.00
30/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5498	5	5	5	0.00
30/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5456	5	5	5	0.00
30/12/2013	R209 On 06-November-14			Bond Future	9.36	72.7697	72.1463	72.7697	0.00
30/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4108	4	4	4	0.00
30/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4169	4	4	4	0.00
30/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4138	4	4	4	0.00
30/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6841	7	7	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
30/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6751	6	7	6	0.00
30/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6796	6	7	6	0.00
30/12/2013	R210 On 06-February-14			Bond Future	161.50	161.4937	161.4964	161.4937	1,319.00
30/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	6	0	0	0	0.00
30/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
30/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	4	0	0	0	0.00
30/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	14	0	0	0	0.00
30/12/2013	R211 On 06-February-14			Bond Future	129.07	129.0781	129.0738	129.0781	2,022.00
30/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	64	0	0	0	0.00
30/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	74	0	0	0	0.00
30/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	84	0	0	0	0.00
30/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
30/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
30/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
30/12/2013	R212 On 06-February-14			Bond Future	131.27	131.2734	131.2739	131.2734	21,791.00
30/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1716	2	2	2	0.00
30/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1736	2	2	2	0.00
30/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1726	2	2	2	0.00
30/12/2013	R213 On 06-February-14			Bond Future	8.90	87.2842	86.6705	87.2842	21,284.00
30/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	477	1	0	1	0.00
30/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	463	1	0	1	0.00
30/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	449	1	0	1	0.00
30/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	5210	5	5	5	0.00
30/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	5142	5	5	5	0.00
30/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	5279	5	5	5	0.00
30/12/2013	R213 On 08-May-14			Bond Future	8.99	84.8941	84.2725	84.8941	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
30/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	587	1	1	1	0.00
30/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	577	1	1	1	0.00
30/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	597	1	1	1	0.00
30/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	11617	11	12	11	0.00
30/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11696	11	12	11	0.00
30/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	11538	11	12	11	0.00
30/12/2013	R213 On 07-August-14			Bond Future	9.09	86.0470	85.4157	86.0470	0.00
30/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	3886	4	4	4	0.00
30/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	3951	4	4	4	0.00
30/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	3919	4	4	4	0.00
30/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5716	5	6	5	0.00
30/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5673	5	6	5	0.00
30/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5760	5	6	5	0.00
30/12/2013	R213 On 06-November-14			Bond Future	9.19	83.7087	83.0698	83.7087	0.00
30/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4302	5	4	5	0.00
30/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4364	5	4	5	0.00
30/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4333	5	4	5	0.00
30/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	6828	7	7	7	0.00
30/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	6873	7	7	7	0.00
30/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6784	6	7	6	0.00
30/12/2013	R214 On 06-February-14			Bond Future	9.19	76.8599	76.2402	76.8599	5,455.00
30/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1454	2	1	2	0.00
30/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1423	2	1	2	0.00
30/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1393	2	1	2	0.00
30/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	2912	3	3	3	0.00
30/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	2962	3	3	3	0.00
30/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	2863	3	3	3	0.00
30/12/2013	R214 On 08-May-14			Bond Future	9.28	74.5855	73.9579	74.5855	0.00
30/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	2854	3	3	3	0.00
30/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	2885	3	3	3	0.00
30/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	2822	3	3	3	0.00
30/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	4985	5	5	5	0.00
30/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	5033	5	5	5	0.00
30/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	5081	5	5	5	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
30/12/2013	R248 On 06-February-14			Bond Future	9.25	99.6274	98.8331	99.6274	12,135.00
30/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	1564	1	2	1	0.00
30/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	1462	1	1	1	0.00
30/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	1361	1	1	1	0.00
30/12/2013	R248 On 08-May-14			Bond Future	9.34	96.5152	95.7107	96.5152	1,375.00
30/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
30/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	2877	2	3	2	0.00
30/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	2775	2	3	2	0.00
30/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	2979	2	3	2	0.00