



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For December 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	2025 On 06-February-14			Bond Future	110.49	109.7140	110.4883	109.7140	0.00
13/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
13/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
13/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
13/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	512	1	512	1	0.00
13/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	502	1	502	1	0.00
13/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	522	1	522	1	0.00
13/12/2013	2037 On 06-February-14			Bond Future	9.17	93.8382	9.1734	93.8382	1,652.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	1921	2	1921	2	0.00
13/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	1834	2	1834	2	0.00
13/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	1747	2	1747	2	0.00
13/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
13/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
13/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
13/12/2013	2037 On 08-May-14			Bond Future	9.28	95.0695	9.2751	95.0695	0.00
13/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	1008	1	1008	1	0.00
13/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	834	1	834	1	0.00
13/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	921	1	921	1	0.00
13/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
13/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
13/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
13/12/2013	2037 On 07-August-14			Bond Future	9.38	92.1123	9.3758	92.1123	0.00
13/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
13/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
13/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
13/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	2995	3	2995	3	0.00
13/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	2904	3	2904	3	0.00
13/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	2812	3	2812	3	0.00
13/12/2013	2038 On 06-February-14			Bond Future	107.80	107.7907	107.7982	107.7907	24.00
13/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	788	1	788	1	0.00
13/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	798	1	798	1	0.00
13/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	808	1	808	1	0.00
13/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
13/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
13/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
13/12/2013	2050 On 06-February-14			Bond Future	112.17	111.6204	112.1721	111.6204	472.00
13/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	2172	2	2172	2	0.00
13/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	2162	2	2162	2	0.00
13/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	2182	2	2182	2	0.00
13/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
13/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
13/12/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	AL37 On 06-February-14			Index Future	414.54	414.1530	414.5400	414.1530	0.00
13/12/2013	AL37 On 08-May-14			Index Future	419.98	419.5880	419.9810	419.5880	0.00
13/12/2013	AL7T On 06-February-14			Index Future	489.40	489.0040	489.3970	489.0040	1.00
13/12/2013	AL7T On 08-May-14			Index Future	495.82	495.4210	495.8220	495.4210	0.00
13/12/2013	ALBI On 06-February-14			Index Future	439.10	438.8930	439.0950	438.8930	796.00
13/12/2013	ALBI On 08-May-14			Index Future	444.86	444.6530	444.8600	444.6530	35.00
13/12/2013	ALBI On 07-August-14			Index Future	450.94	450.7340	450.9430	450.7340	0.00
13/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2013	EL28 On 06-February-14			Bond Future	113.50	113.2175	113.4970	113.2175	0.00
13/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2507	2	2507	2	0.00
13/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2487	2	2487	2	0.00
13/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2497	2	2497	2	0.00
13/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
13/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
13/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
13/12/2013	ES33 On 06-February-14			Bond Future	9.75	83.5420	9.7528	83.5420	6,292.00
13/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
13/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
13/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
13/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1509	2	1509	2	0.00
13/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1434	1	1434	1	0.00
13/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1585	2	1585	2	0.00
13/12/2013	ES33 On 08-May-14			Bond Future	9.87	80.8564	9.8742	80.8564	0.00
13/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
13/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
13/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
13/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2384	2	2384	2	0.00
13/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2309	2	2309	2	0.00
13/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2460	2	2460	2	0.00
13/12/2013	GOVI On 06-February-14			GOVI	438.57	438.3640	438.5740	438.3640	469.00
13/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
13/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
13/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
13/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	14160	2	14160	2	0.00
13/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	14360	2	14360	2	0.00
13/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	14260	2	14260	2	0.00
13/12/2013	GOVI On 08-May-14			GOVI	444.33	444.1170	444.3320	444.1170	0.00
13/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	23220	2	23220	2	0.00

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13/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	23320	2	23320	2	0.00
13/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	23420	2	23420	2	0.00
13/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
13/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
13/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
13/12/2013	GOVI On 07-August-14			GOVI	450.41	450.1900	450.4080	450.1900	0.00
13/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
13/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
13/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
13/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	95820	10	95820	10	0.00
13/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	96020	10	96020	10	0.00
13/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	95920	10	95920	10	0.00
13/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/12/2013	IGOV On 06-February-14			Index Future	201.68	200.8560	201.6830	200.8560	1,334.00
13/12/2013	IGOV On 08-May-14			Index Future	204.36	203.5160	204.3550	203.5160	7.00
13/12/2013	ILBI On 06-February-14			Index Future	544.10	543.5020	544.1000	543.5020	190.00
13/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
13/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/12/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	1,500.00
13/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.24	94.7900	5.2400	94.7900	1,000.00
13/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.29	94.7200	5.2900	94.7200	0.00
13/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.33	94.6800	5.3300	94.6800	0.00
13/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.42	94.5800	5.4200	94.5800	0.00
13/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.52	94.4900	5.5200	94.4900	0.00
13/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.68	94.3500	5.6800	94.3500	1,000.00
13/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.97	94.0400	5.9700	94.0400	1,000.00
13/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.37	93.6400	6.3700	93.6400	0.00
13/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.69	93.3400	6.6900	93.3400	150.00
13/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.98	93.0400	6.9800	93.0400	3,200.00
13/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.27	92.7500	7.2700	92.7500	0.00

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13/12/2013	R023 On 06-February-14			Bond Future	7.89	102.5346	7.8908	102.5346	11,257.00
13/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	259	0	259	0	0.00
13/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	196	0	196	0	0.00
13/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	323	0	323	0	0.00
13/12/2013	R023 On 08-May-14			Bond Future	7.99	99.9637	7.9912	99.9637	0.00
13/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	2390	2	2390	2	0.00
13/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	2454	3	2454	3	0.00
13/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	2518	3	2518	3	0.00
13/12/2013	R157 On 06-February-14			Bond Future	6.18	116.4261	6.1754	116.4261	32,191.00
13/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	105	0	105	0	0.00
13/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	111	0	111	0	0.00
13/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	108	0	108	0	0.00
13/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	955	1	955	1	0.00
13/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	967	1	967	1	0.00
13/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	942	1	942	1	0.00
13/12/2013	R157 On 08-May-14			Bond Future	6.35	111.1464	6.3514	111.1464	0.00
13/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	114	0	114	0	0.00
13/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	112	0	112	0	0.00
13/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	110	0	110	0	0.00
13/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1680	2	1680	2	0.00
13/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1668	2	1668	2	0.00
13/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1692	2	1692	2	0.00
13/12/2013	R157 On 07-August-14			Bond Future	6.54	112.6672	6.5440	112.6672	0.00
13/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	789	1	789	1	0.00
13/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	795	1	795	1	0.00
13/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	802	1	802	1	0.00
13/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	575	1	575	1	0.00
13/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	570	1	570	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	566	1	566	1	0.00
13/12/2013	R157 On 06-November-14			Bond Future	6.84	107.4228	6.8434	107.4228	0.00
13/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	425	0	425	0	0.00
13/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	422	0	422	0	0.00
13/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	429	0	429	0	0.00
13/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	965	1	965	1	0.00
13/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	975	1	975	1	0.00
13/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	970	1	970	1	0.00
13/12/2013	R186 On 06-February-14			Bond Future	8.28	118.8545	8.2776	118.8545	60,695.00
13/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	832	1	832	1	0.00
13/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	5034	5	5034	5	0.00
13/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	811	1	811	1	0.00
13/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	853	1	853	1	0.00
13/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	5583	6	5583	6	0.00
13/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	5511	6	5511	6	0.00
13/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	998	1	998	1	250.00
13/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	5655	6	5655	6	0.00
13/12/2013	R186 On 08-May-14			Bond Future	8.38	120.4143	8.3793	120.4143	740.00
13/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	793	1	793	1	0.00
13/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	4779	5	4779	5	0.00
13/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	806	1	806	1	0.00
13/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	8723	9	8723	9	0.00
13/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	3723	4	3723	4	8,223.00
13/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	780	1	780	1	0.00
13/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1456	1	1456	1	1,933.00
13/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7301	7	7301	7	0.00
13/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	12495	13	12495	13	0.00
13/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	3753	4	3753	4	1,933.00
13/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	12410	12	12410	12	0.00
13/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	2156	2	2156	2	400.00
13/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1596	2	1596	2	8,223.00
13/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	12580	13	12580	13	0.00
13/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	9331	9	9331	9	0.00
13/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	4837	5	4837	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
13/12/2013	R186 On 07-August-14			Bond Future	8.48	116.7705	8.4770	116.7705	0.00
13/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4354	4	4354	4	0.00
13/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4431	4	4431	4	0.00
13/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4392	4	4392	4	0.00
13/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	7113	7	7113	7	0.00
13/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	5840	6	5840	6	0.00
13/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	5933	6	5933	6	0.00
13/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	5886	6	5886	6	0.00
13/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3490	4	3490	4	840.00
13/12/2013	R186 On 06-November-14			Bond Future	8.58	118.3914	8.5763	118.3914	0.00
13/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8445	8	8445	8	0.00
13/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4170	4	4170	4	0.00
13/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4238	4	4238	4	0.00
13/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4204	4	4204	4	0.00
13/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	7762	8	7762	8	0.00
13/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	7814	8	7814	8	0.00
13/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	7711	8	7711	8	0.00
13/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3733	4	3733	4	2,010.00
13/12/2013	R197 On 06-February-14			Bond Future	276.92	275.9031	276.9216	275.9031	2,049.00
13/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	3078	4	3078	4	0.00
13/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	3088	4	3088	4	0.00
13/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	3068	4	3068	4	0.00
13/12/2013	R201 On 06-February-14			Bond Future	4.86	104.4579	4.8603	104.4579	0.00
13/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	397	0	397	0	0.00
13/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	403	0	403	0	0.00
13/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	410	0	410	0	0.00
13/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	71	0	71	0	0.00
13/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	69	0	69	0	0.00
13/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	73	0	73	0	0.00
13/12/2013	R201 On 08-May-14			Bond Future	4.68	105.8287	4.6793	105.8287	0.00
13/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	276	0	276	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	279	0	279	0	0.00
13/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	272	0	272	0	0.00
13/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	233	0	233	0	0.00
13/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	230	0	230	0	0.00
13/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	236	0	236	0	0.00
13/12/2013	R201 On 07-August-14			Bond Future	4.06	102.8672	4.0586	102.8672	0.00
13/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	512	1	512	1	0.00
13/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	518	1	518	1	0.00
13/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	515	1	515	1	0.00
13/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	66	0	66	0	0.00
13/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	65	0	65	0	0.00
13/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	65	0	65	0	0.00
13/12/2013	R202 On 06-February-14			Bond Future	213.75	211.6629	213.7524	211.6629	44,679.00
13/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	4762	3	4762	3	0.00
13/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	4742	3	4742	3	0.00
13/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	4752	3	4752	3	0.00
13/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
13/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
13/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
13/12/2013	R203 On 06-February-14			Bond Future	6.95	107.3479	6.9549	107.3479	8,589.00
13/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	35	0	35	0	16.00
13/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	81	0	81	0	0.00
13/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	608	1	608	1	13.00
13/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	75	0	75	0	0.00
13/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	78	0	78	0	0.00
13/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3320	3	3320	3	0.00
13/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	2729	3	2729	3	0.00
13/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2669	3	2669	3	0.00
13/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	977	1	977	1	0.00
13/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	2699	3	2699	3	0.00
13/12/2013	R203 On 08-May-14			Bond Future	7.10	104.5965	7.0957	104.5965	0.00
13/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	145	0	145	0	0.00
13/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	913	1	913	1	13.00
13/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	139	0	139	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	142	0	142	0	0.00
13/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1772	2	1772	2	16.00
13/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4293	4	4293	4	0.00
13/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	867	1	867	1	0.00
13/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4265	4	4265	4	0.00
13/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4236	4	4236	4	0.00
13/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1681	2	1681	2	0.00
13/12/2013	R203 On 07-August-14			Bond Future	7.24	106.0274	7.2354	106.0274	0.00
13/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1611	2	1611	2	0.00
13/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1596	2	1596	2	0.00
13/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1582	2	1582	2	0.00
13/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	1008	1	1008	1	30.00
13/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1417	1	1417	1	0.00
13/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1404	1	1404	1	0.00
13/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1431	1	1431	1	0.00
13/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2112	2	2112	2	0.00
13/12/2013	R203 On 06-November-14			Bond Future	7.40	103.3383	7.3983	103.3383	0.00
13/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	1044	1	1044	1	0.00
13/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	1064	1	1064	1	0.00
13/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	1054	1	1054	1	0.00
13/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2485	3	2485	3	0.00
13/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2452	3	2452	3	0.00
13/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2468	3	2468	3	0.00
13/12/2013	R204 On 06-February-14			Bond Future	7.20	104.2335	7.1982	104.2335	28,489.00
13/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	141	0	141	0	0.00
13/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	146	0	146	0	0.00
13/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	151	0	151	0	0.00
13/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3499	4	3499	4	0.00
13/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3461	4	3461	4	0.00
13/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3538	4	3538	4	0.00
13/12/2013	R204 On 08-May-14			Bond Future	7.32	105.6014	7.3234	105.6014	0.00
13/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	263	0	263	0	0.00
13/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	258	0	258	0	0.00
13/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	268	0	268	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5399	6	5399	6	0.00
13/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5436	6	5436	6	0.00
13/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5362	5	5362	5	0.00
13/12/2013	R204 On 07-August-14			Bond Future	7.45	103.0147	7.4461	103.0147	0.00
13/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2215	2	2215	2	0.00
13/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2890	3	2890	3	0.00
13/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2234	2	2234	2	0.00
13/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	2197	2	2197	2	0.00
13/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1660	2	1660	2	530.00
13/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2219	2	2219	2	0.00
13/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2183	2	2183	2	0.00
13/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2201	2	2201	2	0.00
13/12/2013	R204 On 06-November-14			Bond Future	7.58	104.4446	7.5770	104.4446	0.00
13/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1665	2	1665	2	0.00
13/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1678	2	1678	2	0.00
13/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3373	3	3373	3	0.00
13/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1651	2	1651	2	0.00
13/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	3714	4	3714	4	0.00
13/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	1936	2	1936	2	1,270.00
13/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	3691	4	3691	4	0.00
13/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	3736	4	3736	4	0.00
13/12/2013	R207 On 06-February-14			Bond Future	7.50	99.2905	7.4969	99.2905	22,112.00
13/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	179	0	179	0	0.00
13/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	173	0	173	0	0.00
13/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	184	0	184	0	0.00
13/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	4243	4	4243	4	0.00
13/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	4287	4	4287	4	0.00
13/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	4199	4	4199	4	0.00
13/12/2013	R207 On 08-May-14			Bond Future	7.62	100.5935	7.6191	100.5935	0.00
13/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	276	0	276	0	0.00
13/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	281	0	281	0	0.00
13/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	271	0	271	0	0.00
13/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	6913	7	6913	7	0.00
13/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	6957	7	6957	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	6869	7	6869	7	0.00
13/12/2013	R207 On 07-August-14			Bond Future	7.74	98.3292	7.7391	98.3292	0.00
13/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2529	2	2529	2	0.00
13/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2572	3	2572	3	0.00
13/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2550	3	2550	3	0.00
13/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	2719	3	2719	3	0.00
13/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	2741	3	2741	3	0.00
13/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2697	3	2697	3	0.00
13/12/2013	R207 On 06-November-14			Bond Future	7.86	99.6941	7.8598	99.6941	0.00
13/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	2174	2	2174	2	0.00
13/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	2141	2	2141	2	0.00
13/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	2158	2	2158	2	0.00
13/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4313	4	4313	4	0.00
13/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4288	4	4288	4	0.00
13/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	4262	4	4262	4	0.00
13/12/2013	R208 On 06-February-14			Bond Future	7.66	97.4697	7.6574	97.4697	11,054.00
13/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	139	0	139	0	0.00
13/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	149	0	149	0	0.00
13/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	144	0	144	0	0.00
13/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	5061	5	5061	5	0.00
13/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	5010	5	5010	5	0.00
13/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	5113	5	5113	5	0.00
13/12/2013	R208 On 08-May-14			Bond Future	7.77	95.3528	7.7663	95.3528	0.00
13/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	258	0	258	0	0.00
13/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	268	0	268	0	0.00
13/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	263	0	263	0	0.00
13/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	8138	8	8138	8	0.00
13/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	8036	8	8036	8	0.00
13/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	8087	8	8087	8	0.00
13/12/2013	R208 On 07-August-14			Bond Future	7.87	96.6572	7.8718	96.6572	0.00
13/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2666	3	2666	3	0.00
13/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3949	4	3949	4	0.00
13/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2642	3	2642	3	0.00
13/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2690	3	2690	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	1969	2	1969	2	630.00
13/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	3019	3	3019	3	0.00
13/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	2994	3	2994	3	0.00
13/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3045	3	3045	3	0.00
13/12/2013	R208 On 06-November-14			Bond Future	7.98	94.6022	7.9828	94.6022	0.00
13/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	2121	2	2121	2	0.00
13/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	2158	2	2158	2	0.00
13/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	2140	2	2140	2	0.00
13/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4630	5	4630	5	0.00
13/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	4709	5	4709	5	0.00
13/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2216	2	2216	2	1,520.00
13/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	4740	5	4740	5	0.00
13/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	4678	5	4678	5	0.00
13/12/2013	R209 On 06-February-14			Bond Future	9.08	75.4822	9.0797	75.4822	23,385.00
13/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	826	1	826	1	0.00
13/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	864	1	864	1	0.00
13/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	845	1	845	1	0.00
13/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	5023	5	5023	5	0.00
13/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4899	5	4899	5	0.00
13/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4960	5	4960	5	0.00
13/12/2013	R209 On 08-May-14			Bond Future	9.17	73.3284	9.1726	73.3284	0.00
13/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5552	6	5552	6	0.00
13/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	693	1	693	1	0.00
13/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	682	1	682	1	0.00
13/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	6073	6	6073	6	0.00
13/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6519	7	6519	7	0.00
13/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	671	1	671	1	0.00
13/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	11467	11	11467	11	0.00
13/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	11547	12	11547	12	0.00
13/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	2320	2	2320	2	883.00
13/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	11388	11	11388	11	0.00
13/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	2031	2	2031	2	7,262.00
13/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1813	2	1813	2	10,000.00
13/12/2013	R209 On 07-August-14			Bond Future	9.26	74.3316	9.2622	74.3316	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	4050	4	4050	4	0.00
13/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	4082	4	4082	4	0.00
13/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	4017	4	4017	4	0.00
13/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5563	6	5563	6	0.00
13/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5647	6	5647	6	0.00
13/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5605	6	5605	6	0.00
13/12/2013	R209 On 06-November-14			Bond Future	9.35	72.2184	9.3535	72.2184	0.00
13/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4267	4	4267	4	0.00
13/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4328	4	4328	4	0.00
13/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4298	4	4298	4	0.00
13/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6920	7	6920	7	0.00
13/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6831	7	6831	7	0.00
13/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6876	7	6876	7	0.00
13/12/2013	R210 On 06-February-14			Bond Future	161.35	160.9603	161.3549	160.9603	1,319.00
13/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	135	1	135	1	0.00
13/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	145	1	145	1	0.00
13/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	155	1	155	1	0.00
13/12/2013	R211 On 06-February-14			Bond Future	129.05	129.0525	129.0543	129.0525	2,022.00
13/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	44	0	44	0	0.00
13/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	54	0	54	0	0.00
13/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	64	0	64	0	0.00
13/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
13/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
13/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
13/12/2013	R212 On 06-February-14			Bond Future	131.52	131.7553	131.5202	131.7553	21,791.00
13/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1470	1	1470	1	0.00
13/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1490	1	1490	1	0.00
13/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1480	1	1480	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2013	R213 On 06-February-14			Bond Future	8.88	86.7704	8.8838	86.7704	21,229.00
13/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	779	1	779	1	0.00
13/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	761	1	761	1	0.00
13/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	743	1	743	1	0.00
13/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	5400	5	5400	5	0.00
13/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	5336	5	5336	5	0.00
13/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	5465	5	5465	5	0.00
13/12/2013	R213 On 08-May-14			Bond Future	8.98	84.3717	8.9801	84.3717	0.00
13/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	738	1	738	1	0.00
13/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	727	1	727	1	0.00
13/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	750	1	750	1	0.00
13/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	11661	12	11661	12	0.00
13/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11739	12	11739	12	0.00
13/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	11583	12	11583	12	0.00
13/12/2013	R213 On 07-August-14			Bond Future	9.07	85.5257	9.0743	85.5257	0.00
13/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	4131	4	4131	4	0.00
13/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4197	4	4197	4	0.00
13/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	4164	4	4164	4	0.00
13/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5843	6	5843	6	0.00
13/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5800	6	5800	6	0.00
13/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5887	6	5887	6	0.00
13/12/2013	R213 On 06-November-14			Bond Future	9.17	83.1746	9.1718	83.1746	0.00
13/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4512	5	4512	5	0.00
13/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4575	5	4575	5	0.00
13/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4543	5	4543	5	0.00
13/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	6926	7	6926	7	0.00
13/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	6970	7	6970	7	0.00
13/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6882	7	6882	7	0.00
13/12/2013	R214 On 06-February-14			Bond Future	9.19	76.2699	9.1907	76.2699	5,155.00
13/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1867	2	1867	2	0.00
13/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1835	2	1835	2	0.00
13/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1803	2	1803	2	0.00
13/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	3325	3	3325	3	0.00
13/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	3373	3	3373	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	3278	3	3278	3	0.00
13/12/2013	R214 On 08-May-14			Bond Future	9.28	73.9861	9.2817	73.9861	0.00
13/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	3099	3	3099	3	0.00
13/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	3131	3	3131	3	0.00
13/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	3067	3	3067	3	0.00
13/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	5234	5	5234	5	0.00
13/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	5281	5	5281	5	0.00
13/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	5329	5	5329	5	0.00
13/12/2013	R248 On 06-February-14			Bond Future	9.25	98.8169	9.2472	98.8169	12,135.00
13/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	1570	2	1570	2	0.00
13/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	1468	1	1468	1	0.00
13/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	1367	1	1367	1	0.00
13/12/2013	R248 On 08-May-14			Bond Future	9.34	95.6918	9.3405	95.6918	1,375.00
13/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
13/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	2885	3	2885	3	0.00
13/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	2783	3	2783	3	0.00
13/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	2987	3	2987	3	0.00