



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
20/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	2025 On 06-February-14			Bond Future	110.32	110.5212	110.3217	110.5212	0.00
20/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
20/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
20/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
20/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	678	0	678	0	0.00
20/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	668	0	668	0	0.00
20/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	688	0	688	0	0.00
20/12/2013	2037 On 06-February-14			Bond Future	9.11	94.6818	9.1139	94.6818	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
20/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	2460	3	2460	3	0.00
20/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	2373	3	2373	3	0.00
20/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	2285	3	2285	3	0.00
20/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
20/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
20/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
20/12/2013	2037 On 08-May-14			Bond Future	9.21	95.9255	9.2137	95.9255	0.00
20/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	1555	2	1555	2	0.00
20/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	1381	2	1381	2	0.00
20/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	1468	2	1468	2	0.00
20/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
20/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
20/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
20/12/2013	2037 On 07-August-14			Bond Future	9.31	92.9761	9.3130	92.9761	0.00
20/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
20/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
20/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
20/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	2446	2	2446	2	0.00
20/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	2355	2	2355	2	0.00
20/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	2264	2	2264	2	0.00
20/12/2013	2038 On 06-February-14			Bond Future	107.66	107.8371	107.6610	107.8371	24.00
20/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	651	1	651	1	0.00
20/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	661	1	661	1	0.00
20/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	671	1	671	1	0.00
20/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
20/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
20/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
20/12/2013	2050 On 06-February-14			Bond Future	113.34	113.3123	113.3373	113.3123	472.00
20/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	3337	3	3337	3	0.00
20/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	3327	3	3327	3	0.00
20/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	3347	3	3347	3	0.00
20/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
20/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
20/12/2013	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
20/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	AL37 On 06-February-14			Index Future	414.89	415.4490	414.8880	415.4490	0.00
20/12/2013	AL37 On 08-May-14			Index Future	420.34	420.9060	420.3390	420.9060	0.00
20/12/2013	AL7T On 06-February-14			Index Future	489.85	490.9540	489.8460	490.9540	1.00
20/12/2013	AL7T On 08-May-14			Index Future	496.28	497.4030	496.2810	497.4030	0.00
20/12/2013	ALBI On 06-February-14			Index Future	440.20	441.1620	440.2020	441.1620	802.00
20/12/2013	ALBI On 08-May-14			Index Future	445.99	446.9570	445.9850	446.9570	35.00
20/12/2013	ALBI On 07-August-14			Index Future	452.06	453.0510	452.0580	453.0510	0.00
20/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	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
20/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2013	EL28 On 06-February-14			Bond Future	114.11	114.0838	114.1094	114.0838	0.00
20/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	3119	3	3119	3	0.00
20/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	3099	3	3099	3	0.00
20/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	3109	3	3109	3	0.00
20/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
20/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
20/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
20/12/2013	ES33 On 06-February-14			Bond Future	9.69	84.2779	9.6912	84.2779	6,292.00
20/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
20/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
20/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
20/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1055	1	1055	1	0.00
20/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	980	1	980	1	0.00
20/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1131	1	1131	1	0.00
20/12/2013	ES33 On 08-May-14			Bond Future	9.81	81.6030	9.8104	81.6030	0.00
20/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
20/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
20/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
20/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	1924	2	1924	2	0.00
20/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	1848	2	1848	2	0.00
20/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	1999	2	1999	2	0.00
20/12/2013	GOVI On 06-February-14			GOVI	439.58	440.4970	439.5790	440.4970	479.00
20/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	1	0	1	0.00
20/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
20/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
20/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	4110	0	4110	0	0.00
20/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	4310	0	4310	0	0.00
20/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	4210	0	4210	0	0.00
20/12/2013	GOVI On 08-May-14			GOVI	445.35	446.2840	445.3530	446.2840	0.00
20/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	33430	4	33430	4	0.00

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20/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	33530	4	33530	4	0.00
20/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	33630	4	33630	4	0.00
20/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
20/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
20/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
20/12/2013	GOVI On 07-August-14			GOVI	451.42	452.3690	451.4180	452.3690	0.00
20/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
20/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
20/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
20/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	85720	8	85720	8	0.00
20/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	85920	8	85920	8	0.00
20/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	85820	8	85820	8	0.00
20/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/12/2013	IGOV On 06-February-14			Index Future	201.56	201.7250	201.5570	201.7250	1,331.00
20/12/2013	IGOV On 08-May-14			Index Future	204.23	204.4000	204.2300	204.4000	7.00
20/12/2013	ILBI On 06-February-14			Index Future	546.44	546.2820	546.4400	546.2820	190.00
20/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
20/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.18	94.8200	5.1800	94.8200	1,000.00
20/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.26	94.7500	5.2600	94.7500	0.00
20/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.29	94.7300	5.2900	94.7300	0.00
20/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.35	94.6600	5.3500	94.6600	0.00
20/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.43	94.5700	5.4300	94.5700	0.00
20/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.61	94.4100	5.6100	94.4100	1,000.00
20/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.96	94.0700	5.9600	94.0700	1,000.00
20/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.31	93.7600	6.3100	93.7600	0.00
20/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.60	93.4600	6.6000	93.4600	150.00
20/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.91	93.1500	6.9100	93.1500	3,200.00
20/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.19	92.8700	7.1900	92.8700	0.00
20/12/2013	JBAF On 15-December-15			Jibar Tradeable Future	7.46	92.6200	7.4600	92.6200	0.00

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20/12/2013	R023 On 06-February-14			Bond Future	7.88	102.9342	7.8767	102.9342	11,257.00
20/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	170	0	170	0	0.00
20/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	106	0	106	0	0.00
20/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	234	0	234	0	0.00
20/12/2013	R023 On 08-May-14			Bond Future	7.98	100.3700	7.9763	100.3700	0.00
20/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	2299	2	2299	2	0.00
20/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	2362	2	2362	2	0.00
20/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	2426	2	2426	2	0.00
20/12/2013	R157 On 06-February-14			Bond Future	6.16	116.5472	6.1568	116.5472	32,191.00
20/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	90	0	90	0	0.00
20/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	97	0	97	0	0.00
20/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	94	0	94	0	0.00
20/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	910	1	910	1	0.00
20/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	923	1	923	1	0.00
20/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	897	1	897	1	0.00
20/12/2013	R157 On 08-May-14			Bond Future	6.33	111.2706	6.3281	111.2706	0.00
20/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	105	0	105	0	0.00
20/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	103	0	103	0	0.00
20/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	101	0	101	0	0.00
20/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1640	2	1640	2	0.00
20/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1628	2	1628	2	0.00
20/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1652	2	1652	2	0.00
20/12/2013	R157 On 07-August-14			Bond Future	6.52	112.7885	6.5209	112.7885	0.00
20/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	790	1	790	1	0.00
20/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	796	1	796	1	0.00
20/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	802	1	802	1	0.00
20/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	550	1	550	1	0.00
20/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	545	1	545	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
20/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	541	1	541	1	0.00
20/12/2013	R157 On 06-November-14			Bond Future	6.81	107.5490	6.8074	107.5490	0.00
20/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	419	0	419	0	0.00
20/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	416	0	416	0	0.00
20/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	422	0	422	0	0.00
20/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	929	1	929	1	0.00
20/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	939	1	939	1	0.00
20/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	934	1	934	1	0.00
20/12/2013	R186 On 06-February-14			Bond Future	8.23	119.5818	8.2285	119.5818	62,165.00
20/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	817	1	817	1	0.00
20/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	5248	5	5248	5	0.00
20/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	796	1	796	1	0.00
20/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	839	1	839	1	0.00
20/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	5136	5	5136	5	0.00
20/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	5065	5	5065	5	0.00
20/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	779	1	779	1	250.00
20/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	5207	5	5207	5	0.00
20/12/2013	R186 On 08-May-14			Bond Future	8.33	121.1527	8.3282	121.1527	740.00
20/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	834	1	834	1	0.00
20/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	5021	5	5021	5	0.00
20/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	848	1	848	1	0.00
20/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	9065	9	9065	9	0.00
20/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	3919	4	3919	4	8,000.00
20/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	821	1	821	1	0.00
20/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1552	2	1552	2	1,933.00
20/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7616	8	7616	8	0.00
20/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	12098	12	12098	12	0.00
20/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	3556	3	3556	3	1,933.00
20/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	12014	12	12014	12	0.00
20/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	2032	2	2032	2	400.00
20/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1499	1	1499	1	8,000.00
20/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	12182	12	12182	12	0.00
20/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	8989	9	8989	9	0.00
20/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	4594	4	4594	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
20/12/2013	R186 On 07-August-14			Bond Future	8.42	117.5143	8.4248	117.5143	0.00
20/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4492	5	4492	5	0.00
20/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4571	5	4571	5	0.00
20/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4532	5	4532	5	0.00
20/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	7326	8	7326	8	0.00
20/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	5542	5	5542	5	0.00
20/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	5633	5	5633	5	0.00
20/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	5587	5	5587	5	0.00
20/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3265	3	3265	3	840.00
20/12/2013	R186 On 06-November-14			Bond Future	8.52	119.1487	8.5214	119.1487	0.00
20/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8720	9	8720	9	0.00
20/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4312	4	4312	4	0.00
20/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4382	5	4382	5	0.00
20/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4347	4	4347	4	0.00
20/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	7456	7	7456	7	0.00
20/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	7506	7	7506	7	0.00
20/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	7406	7	7406	7	0.00
20/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3559	3	3559	3	2,010.00
20/12/2013	R197 On 06-February-14			Bond Future	277.05	276.9993	277.0467	276.9993	2,049.00
20/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	2953	3	2953	3	0.00
20/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	2963	3	2963	3	0.00
20/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	2943	3	2943	3	0.00
20/12/2013	R201 On 06-February-14			Bond Future	4.88	104.4861	4.8811	104.4861	0.00
20/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	373	0	373	0	0.00
20/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	380	0	380	0	0.00
20/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	386	0	386	0	0.00
20/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	66	0	66	0	0.00
20/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	64	0	64	0	0.00
20/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	68	0	68	0	0.00
20/12/2013	R201 On 08-May-14			Bond Future	4.71	105.8586	4.7073	105.8586	0.00
20/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	261	0	261	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
20/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	264	0	264	0	0.00
20/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	258	0	258	0	0.00
20/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	235	0	235	0	0.00
20/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	232	0	232	0	0.00
20/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	238	0	238	0	0.00
20/12/2013	R201 On 07-August-14			Bond Future	4.12	102.8934	4.1224	102.8934	0.00
20/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	492	1	492	1	0.00
20/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	497	1	497	1	0.00
20/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	494	1	494	1	0.00
20/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	69	0	69	0	0.00
20/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	68	0	68	0	0.00
20/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	67	0	67	0	0.00
20/12/2013	R202 On 06-February-14			Bond Future	212.91	213.5017	212.9051	213.5017	44,679.00
20/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	3915	5	3915	5	0.00
20/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	3895	4	3895	4	0.00
20/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	3905	5	3905	5	0.00
20/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
20/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
20/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
20/12/2013	R203 On 06-February-14			Bond Future	6.93	107.6106	6.9327	107.6106	10,389.00
20/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	25	0	25	0	16.00
20/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	64	0	64	0	0.00
20/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	578	1	578	1	13.00
20/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	59	0	59	0	0.00
20/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	61	0	61	0	0.00
20/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3239	3	3239	3	0.00
20/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	2641	3	2641	3	0.00
20/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2580	2	2580	2	0.00
20/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	876	1	876	1	0.00
20/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	2611	3	2611	3	0.00
20/12/2013	R203 On 08-May-14			Bond Future	7.07	104.8641	7.0712	104.8641	0.00
20/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	131	0	131	0	0.00
20/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	900	1	900	1	29.00
20/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	125	0	125	0	0.00

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20/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	128	0	128	0	0.00
20/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1780	2	1780	2	16.00
20/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4206	4	4206	4	0.00
20/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	802	1	802	1	0.00
20/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4177	4	4177	4	0.00
20/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4148	4	4148	4	0.00
20/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1595	2	1595	2	0.00
20/12/2013	R203 On 07-August-14			Bond Future	7.21	106.2943	7.2109	106.2943	0.00
20/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1611	2	1611	2	0.00
20/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1597	2	1597	2	0.00
20/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1582	2	1582	2	0.00
20/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	997	1	997	1	46.00
20/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1350	1	1350	1	0.00
20/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1337	1	1337	1	0.00
20/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1363	1	1363	1	0.00
20/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2033	2	2033	2	0.00
20/12/2013	R203 On 06-November-14			Bond Future	7.37	103.6119	7.3697	103.6119	0.00
20/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	1025	1	1025	1	45.00
20/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	1045	1	1045	1	0.00
20/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	1035	1	1035	1	0.00
20/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2393	2	2393	2	0.00
20/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2360	2	2360	2	0.00
20/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2376	2	2376	2	0.00
20/12/2013	R204 On 06-February-14			Bond Future	7.18	104.5837	7.1779	104.5837	29,549.00
20/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	108	0	108	0	0.00
20/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	112	0	112	0	0.00
20/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	116	0	116	0	0.00
20/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3382	3	3382	3	0.00
20/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3343	3	3343	3	0.00
20/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3421	3	3421	3	0.00
20/12/2013	R204 On 08-May-14			Bond Future	7.30	105.9576	7.3015	105.9576	0.00
20/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	234	0	234	0	0.00
20/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	230	0	230	0	0.00
20/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	239	0	239	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
20/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5284	5	5284	5	0.00
20/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5321	5	5321	5	0.00
20/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5247	5	5247	5	0.00
20/12/2013	R204 On 07-August-14			Bond Future	7.42	103.3716	7.4242	103.3716	0.00
20/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2179	2	2179	2	0.00
20/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2862	3	2862	3	0.00
20/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2198	2	2198	2	0.00
20/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	2159	2	2159	2	0.00
20/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1551	2	1551	2	530.00
20/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2101	2	2101	2	0.00
20/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2065	2	2065	2	0.00
20/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2083	2	2083	2	0.00
20/12/2013	R204 On 06-November-14			Bond Future	7.55	104.8093	7.5523	104.8093	0.00
20/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1631	2	1631	2	0.00
20/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1645	2	1645	2	0.00
20/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3360	3	3360	3	0.00
20/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1617	2	1617	2	0.00
20/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	3593	4	3593	4	0.00
20/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	1837	2	1837	2	1,270.00
20/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	3571	3	3571	3	0.00
20/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	3615	4	3615	4	0.00
20/12/2013	R207 On 06-February-14			Bond Future	7.47	99.6379	7.4717	99.6379	22,098.00
20/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	145	0	145	0	0.00
20/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	140	0	140	0	0.00
20/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	150	0	150	0	0.00
20/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	4091	4	4091	4	0.00
20/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	4135	4	4135	4	0.00
20/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	4047	4	4047	4	0.00
20/12/2013	R207 On 08-May-14			Bond Future	7.59	100.9468	7.5923	100.9468	0.00
20/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	254	0	254	0	0.00
20/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	259	0	259	0	0.00
20/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	249	0	249	0	0.00
20/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	6770	7	6770	7	0.00
20/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	6814	7	6814	7	0.00

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20/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	6727	7	6727	7	0.00
20/12/2013	R207 On 07-August-14			Bond Future	7.71	98.6833	7.7121	98.6833	0.00
20/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2514	3	2514	3	0.00
20/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2557	3	2557	3	0.00
20/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2535	3	2535	3	0.00
20/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	2587	3	2587	3	0.00
20/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	2609	3	2609	3	0.00
20/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2566	2	2566	2	0.00
20/12/2013	R207 On 06-November-14			Bond Future	7.83	100.0559	7.8302	100.0559	0.00
20/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	2168	2	2168	2	0.00
20/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	2135	2	2135	2	0.00
20/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	2151	2	2151	2	0.00
20/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4185	4	4185	4	0.00
20/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4159	4	4159	4	0.00
20/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	4134	4	4134	4	0.00
20/12/2013	R208 On 06-February-14			Bond Future	7.64	97.8561	7.6380	97.8561	11,157.00
20/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	103	0	103	0	0.00
20/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	111	0	111	0	0.00
20/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	107	0	107	0	0.00
20/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	4923	5	4923	5	0.00
20/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	4871	5	4871	5	0.00
20/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	4975	5	4975	5	0.00
20/12/2013	R208 On 08-May-14			Bond Future	7.75	95.7456	7.7458	95.7456	0.00
20/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	227	0	227	0	0.00
20/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	237	0	237	0	0.00
20/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	232	0	232	0	0.00
20/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	8004	8	8004	8	0.00
20/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	7901	8	7901	8	0.00
20/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	7952	8	7952	8	0.00
20/12/2013	R208 On 07-August-14			Bond Future	7.85	97.0515	7.8514	97.0515	0.00
20/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2643	3	2643	3	0.00
20/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3945	4	3945	4	0.00
20/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2619	3	2619	3	0.00
20/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2668	3	2668	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
20/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	1865	2	1865	2	630.00
20/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	2897	3	2897	3	0.00
20/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	2872	3	2872	3	0.00
20/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	2922	3	2922	3	0.00
20/12/2013	R208 On 06-November-14			Bond Future	7.96	95.0047	7.9606	95.0047	0.00
20/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	2081	2	2081	2	0.00
20/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	2118	2	2118	2	0.00
20/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	2099	2	2099	2	0.00
20/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4621	5	4621	5	0.00
20/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	4563	4	4563	4	0.00
20/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2101	2	2101	2	1,520.00
20/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	4593	4	4593	4	0.00
20/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	4533	4	4533	4	0.00
20/12/2013	R209 On 06-February-14			Bond Future	9.02	76.2132	9.0208	76.2132	23,535.00
20/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	807	1	807	1	0.00
20/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	847	1	847	1	0.00
20/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	827	1	827	1	0.00
20/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	4563	4	4563	4	0.00
20/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4441	4	4441	4	0.00
20/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4502	4	4502	4	0.00
20/12/2013	R209 On 08-May-14			Bond Future	9.11	74.0700	9.1119	74.0700	0.00
20/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5751	6	5751	6	0.00
20/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	701	1	701	1	0.00
20/12/2013	R209 On 08-May-14	9.50	Call	Bond Future	5188	5	5188	5	0.00
20/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	689	1	689	1	0.00
20/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	6290	7	6290	7	0.00
20/12/2013	R209 On 08-May-14	8.50	Call	Bond Future	1817	2	1817	2	640.00
20/12/2013	R209 On 08-May-14	9.00	Call	Bond Future	3267	3	3267	3	640.00
20/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6751	7	6751	7	0.00
20/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	677	1	677	1	0.00
20/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	11028	11	11028	11	0.00
20/12/2013	R209 On 08-May-14	9.50	Put	Bond Future	2405	2	2405	2	640.00
20/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	11107	11	11107	11	0.00
20/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	2073	2	2073	2	883.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	10949	11	10949	11	0.00
20/12/2013	R209 On 08-May-14	9.00	Put	Bond Future	4102	4	4102	4	0.00
20/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	1801	2	1801	2	7,262.00
20/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1598	2	1598	2	10,000.00
20/12/2013	R209 On 08-May-14	8.50	Put	Bond Future	6569	6	6569	6	0.00
20/12/2013	R209 On 07-August-14			Bond Future	9.20	75.0804	9.2003	75.0804	0.00
20/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	4176	4	4176	4	0.00
20/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	4209	4	4209	4	0.00
20/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	4143	4	4143	4	0.00
20/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5242	5	5242	5	0.00
20/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5324	5	5324	5	0.00
20/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5283	5	5283	5	0.00
20/12/2013	R209 On 06-November-14			Bond Future	9.29	72.9796	9.2893	72.9796	0.00
20/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4442	5	4442	5	0.00
20/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4505	5	4505	5	0.00
20/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4473	5	4473	5	0.00
20/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6637	6	6637	6	0.00
20/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6550	6	6550	6	0.00
20/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6594	6	6594	6	0.00
20/12/2013	R210 On 06-February-14			Bond Future	161.44	161.4069	161.4387	161.4069	1,319.00
20/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	51	0	51	0	0.00
20/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	61	0	61	0	0.00
20/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	71	0	71	0	0.00
20/12/2013	R211 On 06-February-14			Bond Future	129.07	129.0647	129.0715	129.0647	2,022.00
20/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	61	0	61	0	0.00
20/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	71	0	71	0	0.00
20/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	81	0	81	0	0.00
20/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
20/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
20/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
20/12/2013	R212 On 06-February-14			Bond Future	131.24	131.2172	131.2383	131.2172	21,791.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1752	2	1752	2	0.00
20/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1772	2	1772	2	0.00
20/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1762	2	1762	2	0.00
20/12/2013	R213 On 06-February-14			Bond Future	8.83	87.4059	8.8345	87.4059	21,284.00
20/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	756	1	756	1	0.00
20/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	737	1	737	1	0.00
20/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	719	1	719	1	0.00
20/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	4999	5	4999	5	0.00
20/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	4935	5	4935	5	0.00
20/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	5063	5	5063	5	0.00
20/12/2013	R213 On 08-May-14			Bond Future	8.93	85.0168	8.9292	85.0168	0.00
20/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	737	1	737	1	0.00
20/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	726	1	726	1	0.00
20/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	749	1	749	1	0.00
20/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	11276	11	11276	11	0.00
20/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11354	11	11354	11	0.00
20/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	11198	11	11198	11	0.00
20/12/2013	R213 On 07-August-14			Bond Future	9.02	86.1762	9.0224	86.1762	0.00
20/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	4231	4	4231	4	0.00
20/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4299	4	4299	4	0.00
20/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	4265	4	4265	4	0.00
20/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5560	5	5560	5	0.00
20/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5517	5	5517	5	0.00
20/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5602	5	5602	5	0.00
20/12/2013	R213 On 06-November-14			Bond Future	9.12	83.8365	9.1178	83.8365	0.00
20/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4624	5	4624	5	0.00
20/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4689	5	4689	5	0.00
20/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4657	5	4657	5	0.00
20/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	6646	7	6646	7	0.00
20/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	6689	7	6689	7	0.00
20/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6602	6	6602	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2013	R214 On 06-February-14			Bond Future	9.12	77.0270	9.1215	77.0270	5,455.00
20/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1937	2	1937	2	0.00
20/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1903	2	1903	2	0.00
20/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1869	2	1869	2	0.00
20/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	2858	3	2858	3	0.00
20/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	2904	3	2904	3	0.00
20/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	2813	3	2813	3	0.00
20/12/2013	R214 On 08-May-14			Bond Future	9.21	74.7542	9.2103	74.7542	0.00
20/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	3239	3	3239	3	0.00
20/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	3273	3	3273	3	0.00
20/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	3206	3	3206	3	0.00
20/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	4833	5	4833	5	0.00
20/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	4879	5	4879	5	0.00
20/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	4925	5	4925	5	0.00
20/12/2013	R248 On 06-February-14			Bond Future	9.18	99.8397	9.1777	99.8397	12,135.00
20/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	882	1	882	1	0.00
20/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	781	0	781	0	0.00
20/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	679	0	679	0	0.00
20/12/2013	R248 On 08-May-14			Bond Future	9.27	96.7294	9.2688	96.7294	1,375.00
20/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
20/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	2187	2	2187	2	0.00
20/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	2085	2	2085	2	0.00
20/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	2289	2	2289	2	0.00