



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
24/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	2025 On 06-February-14			Bond Future	110.35	110.3416	110.3484	110.3416	0.00
24/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
24/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
24/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
24/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	652	1	652	1	0.00
24/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	642	1	642	1	0.00
24/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	662	1	662	1	0.00
24/12/2013	2037 On 06-February-14			Bond Future	9.07	94.7862	9.0742	94.7862	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
24/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	2823	3	2823	3	0.00
24/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	2736	3	2736	3	0.00
24/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	2648	3	2648	3	0.00
24/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
24/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
24/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
24/12/2013	2037 On 08-May-14			Bond Future	9.17	96.0318	9.1726	96.0318	0.00
24/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	1923	2	1923	2	0.00
24/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	1749	2	1749	2	0.00
24/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	1836	2	1836	2	0.00
24/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
24/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
24/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
24/12/2013	2037 On 07-August-14			Bond Future	9.27	93.0801	9.2708	93.0801	0.00
24/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
24/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
24/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
24/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	2075	2	2075	2	0.00
24/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	1984	2	1984	2	0.00
24/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	1892	2	1892	2	0.00
24/12/2013	2038 On 06-February-14			Bond Future	107.69	107.6846	107.6925	107.6846	24.00
24/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	683	1	683	1	0.00
24/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	693	1	693	1	0.00
24/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	703	1	703	1	0.00
24/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
24/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
24/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
24/12/2013	2050 On 06-February-14			Bond Future	113.37	113.3620	113.3702	113.3620	472.00
24/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	3370	3	3370	3	0.00
24/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	3360	3	3360	3	0.00
24/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	3380	3	3380	3	0.00
24/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
24/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
24/12/2013	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
24/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	AL37 On 06-February-14			Index Future	415.63	415.6130	415.6330	415.6130	0.00
24/12/2013	AL37 On 08-May-14			Index Future	421.09	421.0750	421.0940	421.0750	0.00
24/12/2013	AL7T On 06-February-14			Index Future	490.97	491.0840	490.9740	491.0840	1.00
24/12/2013	AL7T On 08-May-14			Index Future	497.43	497.5370	497.4260	497.5370	0.00
24/12/2013	ALBI On 06-February-14			Index Future	441.35	441.3790	441.3450	441.3790	802.00
24/12/2013	ALBI On 08-May-14			Index Future	447.15	447.1790	447.1450	447.1790	35.00
24/12/2013	ALBI On 07-August-14			Index Future	453.23	453.2600	453.2250	453.2600	0.00
24/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	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
24/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2013	EL28 On 06-February-14			Bond Future	114.14	114.1345	114.1432	114.1345	0.00
24/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	3153	3	3153	3	0.00
24/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	3133	3	3133	3	0.00
24/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	3143	3	3143	3	0.00
24/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
24/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
24/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
24/12/2013	ES33 On 06-February-14			Bond Future	9.65	84.3367	9.6503	84.3367	6,292.00
24/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
24/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
24/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
24/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	752	1	752	1	0.00
24/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	676	1	676	1	0.00
24/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	827	1	827	1	0.00
24/12/2013	ES33 On 08-May-14			Bond Future	9.77	81.6630	9.7681	81.6630	0.00
24/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
24/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
24/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
24/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	1616	2	1616	2	0.00
24/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	1541	2	1541	2	0.00
24/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	1691	2	1691	2	0.00
24/12/2013	GOVI On 06-February-14			GOVI	440.68	440.7030	440.6790	440.7030	482.00
24/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	6890	1	6890	1	0.00
24/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	6690	1	6690	1	0.00
24/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	6790	1	6790	1	0.00
24/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
24/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
24/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
24/12/2013	GOVI On 08-May-14			GOVI	446.47	446.4950	446.4700	446.4950	0.00
24/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	44600	4	44600	4	0.00

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24/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	44700	4	44700	4	0.00
24/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	44800	5	44800	5	0.00
24/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
24/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
24/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
24/12/2013	GOVI On 07-August-14			GOVI	452.54	452.5670	452.5410	452.5670	0.00
24/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
24/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
24/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
24/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	74490	7	74490	7	0.00
24/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	74690	7	74690	7	0.00
24/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	74590	7	74590	7	0.00
24/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/12/2013	IGOV On 06-February-14			Index Future	201.86	201.8500	201.8610	201.8500	1,331.00
24/12/2013	IGOV On 08-May-14			Index Future	204.54	204.5270	204.5390	204.5270	7.00
24/12/2013	ILBI On 06-February-14			Index Future	546.38	546.0110	546.3790	546.0110	190.00
24/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
24/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.20	94.8000	5.2000	94.8000	1,000.00
24/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.26	94.7400	5.2600	94.7400	0.00
24/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.29	94.7100	5.2900	94.7100	0.00
24/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.35	94.6500	5.3500	94.6500	0.00
24/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.45	94.5500	5.4500	94.5500	0.00
24/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.57	94.4100	5.5700	94.4100	1,000.00
24/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.92	94.0600	5.9200	94.0600	1,000.00
24/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.26	93.7200	6.2600	93.7200	0.00
24/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.58	93.4100	6.5800	93.4100	150.00
24/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.88	93.1100	6.8800	93.1100	3,200.00
24/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.16	92.8300	7.1600	92.8300	0.00
24/12/2013	JBAF On 15-December-15			Jibar Tradeable Future	7.43	92.5500	7.4300	92.5500	0.00

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24/12/2013	R023 On 06-February-14			Bond Future	7.84	102.9765	7.8366	102.9765	11,257.00
24/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	22	0	22	0	0.00
24/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	86	0	86	0	0.00
24/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	149	0	149	0	0.00
24/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
24/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
24/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
24/12/2013	R023 On 08-May-14			Bond Future	7.93	100.4133	7.9345	100.4133	0.00
24/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	2040	2	2040	2	0.00
24/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	2103	2	2103	2	0.00
24/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	2167	2	2167	2	0.00
24/12/2013	R157 On 06-February-14			Bond Future	6.11	116.5712	6.1123	116.5712	32,191.00
24/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	93	0	93	0	0.00
24/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	100	0	100	0	0.00
24/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	97	0	97	0	0.00
24/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	842	1	842	1	0.00
24/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	855	1	855	1	0.00
24/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	829	1	829	1	0.00
24/12/2013	R157 On 08-May-14			Bond Future	6.27	111.2956	6.2742	111.2956	0.00
24/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	111	0	111	0	0.00
24/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	109	0	109	0	0.00
24/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	107	0	107	0	0.00
24/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1574	2	1574	2	0.00
24/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1562	2	1562	2	0.00
24/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1585	2	1585	2	0.00
24/12/2013	R157 On 07-August-14			Bond Future	6.46	112.8095	6.4558	112.8095	0.00
24/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	825	1	825	1	0.00
24/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	831	1	831	1	0.00
24/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	838	1	838	1	0.00
24/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	513	1	513	1	0.00
24/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	509	1	509	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
24/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	505	1	505	1	0.00
24/12/2013	R157 On 06-November-14			Bond Future	6.72	107.5732	6.7201	107.5732	0.00
24/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	444	0	444	0	0.00
24/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	441	0	441	0	0.00
24/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	447	0	447	0	0.00
24/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	880	1	880	1	0.00
24/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	890	1	890	1	0.00
24/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	885	1	885	1	0.00
24/12/2013	R186 On 06-February-14			Bond Future	8.18	119.6819	8.1836	119.6819	61,496.00
24/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	836	1	836	1	0.00
24/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	5489	5	5489	5	0.00
24/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	814	1	814	1	0.00
24/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	859	1	859	1	0.00
24/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	4759	5	4759	5	0.00
24/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	4690	5	4690	5	0.00
24/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	625	1	625	1	250.00
24/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	4830	5	4830	5	0.00
24/12/2013	R186 On 08-May-14			Bond Future	8.28	121.2547	8.2816	121.2547	740.00
24/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	863	1	863	1	0.00
24/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	5193	5	5193	5	0.00
24/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	877	1	877	1	0.00
24/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	9332	9	9332	9	0.00
24/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	4058	4	4058	4	8,000.00
24/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	848	1	848	1	0.00
24/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1609	2	1609	2	1,933.00
24/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7853	8	7853	8	0.00
24/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	11724	12	11724	12	0.00
24/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	3327	3	3327	3	1,933.00
24/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	11641	12	11641	12	0.00
24/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	1867	2	1867	2	400.00
24/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1365	1	1365	1	8,000.00
24/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	11808	12	11808	12	0.00
24/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	8643	9	8643	9	0.00
24/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	4331	4	4331	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
24/12/2013	R186 On 07-August-14			Bond Future	8.38	117.6130	8.3768	117.6130	0.00
24/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4647	5	4647	5	0.00
24/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4728	5	4728	5	0.00
24/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4688	5	4688	5	0.00
24/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	7549	8	7549	8	0.00
24/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	5294	5	5294	5	0.00
24/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	5384	5	5384	5	0.00
24/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	5339	5	5339	5	0.00
24/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3083	3	3083	3	840.00
24/12/2013	R186 On 06-November-14			Bond Future	8.47	119.2520	8.4715	119.2520	0.00
24/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8961	9	8961	9	0.00
24/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4458	4	4458	4	0.00
24/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4530	5	4530	5	0.00
24/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4494	4	4494	4	0.00
24/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	7192	7	7192	7	0.00
24/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	7241	7	7241	7	0.00
24/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	7143	7	7143	7	0.00
24/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3388	3	3388	3	2,010.00
24/12/2013	R197 On 06-February-14			Bond Future	277.11	277.0935	277.1093	277.0935	2,049.00
24/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	2891	3	2891	3	0.00
24/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	2901	3	2901	3	0.00
24/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	2881	3	2881	3	0.00
24/12/2013	R201 On 06-February-14			Bond Future	4.85	104.4800	4.8514	104.4800	0.00
24/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	387	0	387	0	0.00
24/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	393	0	393	0	0.00
24/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	400	0	400	0	0.00
24/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	54	0	54	0	0.00
24/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	52	0	52	0	0.00
24/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	56	0	56	0	0.00
24/12/2013	R201 On 08-May-14			Bond Future	4.66	105.8530	4.6642	105.8530	0.00
24/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	271	0	271	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
24/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	274	0	274	0	0.00
24/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	268	0	268	0	0.00
24/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	219	0	219	0	0.00
24/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	216	0	216	0	0.00
24/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	222	0	222	0	0.00
24/12/2013	R201 On 07-August-14			Bond Future	4.06	102.8837	4.0553	102.8837	0.00
24/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	509	1	509	1	0.00
24/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	515	1	515	1	0.00
24/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	512	1	512	1	0.00
24/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	62	0	62	0	0.00
24/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	61	0	61	0	0.00
24/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	61	0	61	0	0.00
24/12/2013	R202 On 06-February-14			Bond Future	214.08	214.0679	214.0822	214.0679	44,679.00
24/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	5092	5	5092	5	0.00
24/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	5072	5	5072	5	0.00
24/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	5082	5	5082	5	0.00
24/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
24/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
24/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
24/12/2013	R203 On 06-February-14			Bond Future	6.89	107.6551	6.8854	107.6551	10,389.00
24/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	25	0	25	0	16.00
24/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	65	0	65	0	0.00
24/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	616	1	616	1	13.00
24/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	59	0	59	0	0.00
24/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	62	0	62	0	0.00
24/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3086	3	3086	3	0.00
24/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	2490	2	2490	2	0.00
24/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2429	2	2429	2	0.00
24/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	763	1	763	1	0.00
24/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	2460	2	2460	2	0.00
24/12/2013	R203 On 08-May-14			Bond Future	7.02	104.9097	7.0196	104.9097	0.00
24/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	138	0	138	0	0.00
24/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	949	1	949	1	29.00
24/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	132	0	132	0	0.00

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24/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	135	0	135	0	0.00
24/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1862	2	1862	2	16.00
24/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4058	4	4058	4	0.00
24/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	729	1	729	1	0.00
24/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4030	4	4030	4	0.00
24/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4002	4	4002	4	0.00
24/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1489	1	1489	1	0.00
24/12/2013	R203 On 07-August-14			Bond Future	7.16	106.3365	7.1553	106.3365	0.00
24/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1683	2	1683	2	0.00
24/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1668	2	1668	2	0.00
24/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1652	2	1652	2	0.00
24/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	1047	1	1047	1	46.00
24/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1266	1	1266	1	0.00
24/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1254	1	1254	1	0.00
24/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1278	1	1278	1	0.00
24/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	1929	2	1929	2	0.00
24/12/2013	R203 On 06-November-14			Bond Future	7.31	103.6574	7.3080	103.6574	0.00
24/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	1076	1	1076	1	45.00
24/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	1097	1	1097	1	0.00
24/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	1086	1	1086	1	0.00
24/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2285	2	2285	2	0.00
24/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2254	2	2254	2	0.00
24/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2270	2	2270	2	0.00
24/12/2013	R204 On 06-February-14			Bond Future	7.13	104.6356	7.1318	104.6356	29,549.00
24/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	108	0	108	0	0.00
24/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	113	0	113	0	0.00
24/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	117	0	117	0	0.00
24/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3192	3	3192	3	0.00
24/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3153	3	3153	3	0.00
24/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3231	3	3231	3	0.00
24/12/2013	R204 On 08-May-14			Bond Future	7.25	106.0107	7.2522	106.0107	0.00
24/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	246	0	246	0	0.00
24/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	241	0	241	0	0.00
24/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	250	0	250	0	0.00

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24/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5102	5	5102	5	0.00
24/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5139	5	5139	5	0.00
24/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5065	5	5065	5	0.00
24/12/2013	R204 On 07-August-14			Bond Future	7.37	103.4214	7.3721	103.4214	0.00
24/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2262	2	2262	2	0.00
24/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2963	3	2963	3	0.00
24/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2281	2	2281	2	0.00
24/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	2242	2	2242	2	0.00
24/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1458	1	1458	1	530.00
24/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	1990	2	1990	2	0.00
24/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	1955	2	1955	2	0.00
24/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	1972	2	1972	2	0.00
24/12/2013	R204 On 06-November-14			Bond Future	7.50	104.8625	7.4960	104.8625	0.00
24/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1694	2	1694	2	0.00
24/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1708	2	1708	2	0.00
24/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3466	3	3466	3	0.00
24/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1679	2	1679	2	0.00
24/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	3458	3	3458	3	0.00
24/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	1745	2	1745	2	1,270.00
24/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	3437	3	3437	3	0.00
24/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	3480	3	3480	3	0.00
24/12/2013	R207 On 06-February-14			Bond Future	7.43	99.6958	7.4259	99.6958	22,098.00
24/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	144	0	144	0	0.00
24/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	139	0	139	0	0.00
24/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	149	0	149	0	0.00
24/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	3875	4	3875	4	0.00
24/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	3919	4	3919	4	0.00
24/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	3831	4	3831	4	0.00
24/12/2013	R207 On 08-May-14			Bond Future	7.54	101.0059	7.5439	101.0059	0.00
24/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	265	0	265	0	0.00
24/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	270	0	270	0	0.00
24/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	260	0	260	0	0.00
24/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	6562	7	6562	7	0.00
24/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	6606	7	6606	7	0.00

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24/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	6519	7	6519	7	0.00
24/12/2013	R207 On 07-August-14			Bond Future	7.66	98.7393	7.6613	98.7393	0.00
24/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2604	3	2604	3	0.00
24/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2648	3	2648	3	0.00
24/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2626	3	2626	3	0.00
24/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	2459	2	2459	2	0.00
24/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	2480	2	2480	2	0.00
24/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2438	2	2438	2	0.00
24/12/2013	R207 On 06-November-14			Bond Future	7.78	100.1152	7.7762	100.1152	0.00
24/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	2244	2	2244	2	0.00
24/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	2209	2	2209	2	0.00
24/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	2226	2	2226	2	0.00
24/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4035	4	4035	4	0.00
24/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4010	4	4010	4	0.00
24/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	3985	4	3985	4	0.00
24/12/2013	R208 On 06-February-14			Bond Future	7.60	97.8919	7.5976	97.8919	11,157.00
24/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	100	0	100	0	0.00
24/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	108	0	108	0	0.00
24/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	104	0	104	0	0.00
24/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	4707	5	4707	5	0.00
24/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	4655	5	4655	5	0.00
24/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	4759	5	4759	5	0.00
24/12/2013	R208 On 08-May-14			Bond Future	7.70	95.7824	7.7035	95.7824	0.00
24/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	234	0	234	0	0.00
24/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	244	0	244	0	0.00
24/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	239	0	239	0	0.00
24/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	7795	8	7795	8	0.00
24/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	7692	8	7692	8	0.00
24/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	7744	8	7744	8	0.00
24/12/2013	R208 On 07-August-14			Bond Future	7.81	97.0851	7.8074	97.0851	0.00
24/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2729	3	2729	3	0.00
24/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	4060	4	4060	4	0.00
24/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2704	3	2704	3	0.00
24/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2754	3	2754	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
24/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	1763	2	1763	2	630.00
24/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	2765	3	2765	3	0.00
24/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	2741	3	2741	3	0.00
24/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	2790	3	2790	3	0.00
24/12/2013	R208 On 06-November-14			Bond Future	7.91	95.0412	7.9142	95.0412	0.00
24/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	2149	2	2149	2	0.00
24/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	2188	2	2188	2	0.00
24/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	2169	2	2169	2	0.00
24/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4744	5	4744	5	0.00
24/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	4412	4	4412	4	0.00
24/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2003	2	2003	2	1,520.00
24/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	4441	4	4441	4	0.00
24/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	4382	4	4382	4	0.00
24/12/2013	R209 On 06-February-14			Bond Future	8.98	76.2579	8.9814	76.2579	23,535.00
24/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	810	1	810	1	0.00
24/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	852	1	852	1	0.00
24/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	831	1	831	1	0.00
24/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	4269	4	4269	4	0.00
24/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4149	4	4149	4	0.00
24/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4209	4	4209	4	0.00
24/12/2013	R209 On 08-May-14			Bond Future	9.07	74.1157	9.0712	74.1157	0.00
24/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5911	6	5911	6	0.00
24/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	717	1	717	1	0.00
24/12/2013	R209 On 08-May-14	9.50	Call	Bond Future	5334	5	5334	5	0.00
24/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	705	1	705	1	0.00
24/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	6461	6	6461	6	0.00
24/12/2013	R209 On 08-May-14	8.50	Call	Bond Future	1870	2	1870	2	640.00
24/12/2013	R209 On 08-May-14	9.00	Call	Bond Future	3363	3	3363	3	640.00
24/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6931	7	6931	7	0.00
24/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	693	1	693	1	0.00
24/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	10742	11	10742	11	0.00
24/12/2013	R209 On 08-May-14	9.50	Put	Bond Future	2249	2	2249	2	640.00
24/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	10821	11	10821	11	0.00
24/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	1931	2	1931	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
24/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	10663	11	10663	11	0.00
24/12/2013	R209 On 08-May-14	9.00	Put	Bond Future	3896	4	3896	4	0.00
24/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	1671	2	1671	2	7,262.00
24/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1477	1	1477	1	10,000.00
24/12/2013	R209 On 08-May-14	8.50	Put	Bond Future	6319	6	6319	6	0.00
24/12/2013	R209 On 07-August-14			Bond Future	9.16	75.1237	9.1587	75.1237	0.00
24/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	4287	4	4287	4	0.00
24/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	4321	4	4321	4	0.00
24/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	4253	4	4253	4	0.00
24/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5049	5	5049	5	0.00
24/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5130	5	5130	5	0.00
24/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5090	5	5090	5	0.00
24/12/2013	R209 On 06-November-14			Bond Future	9.25	73.0255	9.2463	73.0255	0.00
24/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4556	5	4556	5	0.00
24/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4620	5	4620	5	0.00
24/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4588	5	4588	5	0.00
24/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6442	6	6442	6	0.00
24/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6356	6	6356	6	0.00
24/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6399	6	6399	6	0.00
24/12/2013	R210 On 06-February-14			Bond Future	161.48	161.4699	161.4806	161.4699	1,319.00
24/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	9	0	9	0	0.00
24/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	19	0	19	0	0.00
24/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	29	0	29	0	0.00
24/12/2013	R211 On 06-February-14			Bond Future	129.08	129.0778	129.0800	129.0778	2,022.00
24/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	70	0	70	0	0.00
24/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	80	0	80	0	0.00
24/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	90	0	90	0	0.00
24/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
24/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
24/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
24/12/2013	R212 On 06-February-14			Bond Future	131.27	131.2590	131.2660	131.2590	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
24/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1724	2	1724	2	0.00
24/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1744	2	1744	2	0.00
24/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1734	2	1734	2	0.00
24/12/2013	R213 On 06-February-14			Bond Future	8.79	87.4945	8.7896	87.4945	21,284.00
24/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	766	1	766	1	0.00
24/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	747	1	747	1	0.00
24/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	728	1	728	1	0.00
24/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	4662	5	4662	5	0.00
24/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	4599	5	4599	5	0.00
24/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	4726	5	4726	5	0.00
24/12/2013	R213 On 08-May-14			Bond Future	8.88	85.1069	8.8828	85.1069	0.00
24/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	761	1	761	1	0.00
24/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	748	1	748	1	0.00
24/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	773	1	773	1	0.00
24/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	10948	11	10948	11	0.00
24/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11025	11	11025	11	0.00
24/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	10871	11	10871	11	0.00
24/12/2013	R213 On 07-August-14			Bond Future	8.97	86.2643	8.9748	86.2643	0.00
24/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	4362	4	4362	4	0.00
24/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4431	4	4431	4	0.00
24/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	4396	4	4396	4	0.00
24/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5337	5	5337	5	0.00
24/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5296	5	5296	5	0.00
24/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5379	5	5379	5	0.00
24/12/2013	R213 On 06-November-14			Bond Future	9.07	83.9281	9.0686	83.9281	0.00
24/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4762	5	4762	5	0.00
24/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4828	5	4828	5	0.00
24/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4795	5	4795	5	0.00
24/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	6424	6	6424	6	0.00
24/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	6467	6	6467	6	0.00
24/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6382	6	6382	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
24/12/2013	R214 On 06-February-14			Bond Future	9.08	77.1138	9.0820	77.1138	5,455.00
24/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1981	2	1981	2	0.00
24/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1945	2	1945	2	0.00
24/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1910	2	1910	2	0.00
24/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	2593	3	2593	3	0.00
24/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	2637	3	2637	3	0.00
24/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	2549	3	2549	3	0.00
24/12/2013	R214 On 08-May-14			Bond Future	9.17	74.8424	9.1696	74.8424	0.00
24/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	3328	3	3328	3	0.00
24/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	3362	3	3362	3	0.00
24/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	3294	3	3294	3	0.00
24/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	4610	5	4610	5	0.00
24/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	4655	5	4655	5	0.00
24/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	4700	5	4700	5	0.00
24/12/2013	R248 On 06-February-14			Bond Future	9.14	99.9525	9.1380	99.9525	12,135.00
24/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	485	0	485	0	0.00
24/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	384	0	384	0	0.00
24/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	283	0	283	0	0.00
24/12/2013	R248 On 08-May-14			Bond Future	9.23	96.8442	9.2278	96.8442	1,375.00
24/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
24/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	1785	2	1785	2	0.00
24/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	1683	2	1683	2	0.00
24/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	1887	2	1887	2	0.00