



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 15/01/2014 To: 15/01/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	2025 On 06-February-14			Bond Future	110.38	110.3785	110.3830	110.3785	0.00
15/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
15/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
15/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
15/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	617	1	1	1	0.00
15/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	607	1	1	1	0.00
15/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	627	1	1	1	0.00
15/01/2014	2037 On 06-February-14			Bond Future	9.22	94.1309	93.4341	94.1309	2,022.00
15/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	1508	2	2	2	0.00
15/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	1421	2	1	2	0.00
15/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	1333	2	1	2	0.00
15/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 08-May-14			Bond Future	9.32	95.3693	94.6632	95.3693	0.00
15/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	592	1	1	1	0.00
15/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	418	1	0	1	0.00
15/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	505	1	1	1	0.00
15/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 07-August-14			Bond Future	9.43	92.3972	91.6815	92.3972	0.00
15/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	3436	3	3	3	0.00
15/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	3345	3	3	3	0.00
15/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	3253	3	3	3	0.00
15/01/2014	2038 On 06-February-14			Bond Future	107.75	107.7443	107.7526	107.7443	24.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	743	1	1	1	0.00
15/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	753	1	1	1	0.00
15/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	763	1	1	1	0.00
15/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2050 On 06-February-14			Bond Future	113.71	113.7038	113.7132	113.7038	472.00
15/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3713	4	4	4	0.00
15/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3703	4	4	4	0.00
15/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3723	4	4	4	0.00
15/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
15/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	AL37 On 06-February-14			Index Future	412.67	413.4910	412.6650	413.4910	0.00
15/01/2014	AL37 On 08-May-14			Index Future	418.09	418.9310	418.0940	418.9310	0.00
15/01/2014	AL7T On 06-February-14			Index Future	485.95	487.6570	485.9470	487.6570	1.00
15/01/2014	AL7T On 08-May-14			Index Future	492.34	494.0720	492.3400	494.0720	0.00
15/01/2014	ALBI On 06-February-14			Index Future	437.15	439.0120	437.1480	439.0120	803.00
15/01/2014	ALBI On 08-May-14			Index Future	442.90	444.7870	442.8990	444.7870	35.00
15/01/2014	ALBI On 07-August-14			Index Future	448.87	450.7820	448.8670	450.7820	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
15/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	EL28 On 06-February-14			Bond Future	114.35	114.3369	114.3464	114.3369	0.00
15/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3356	3	3	3	0.00
15/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3336	3	3	3	0.00
15/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3346	3	3	3	0.00
15/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
15/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
15/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
15/01/2014	ES33 On 06-February-14			Bond Future	9.79	83.8388	83.3139	83.8388	6,292.00
15/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
15/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
15/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
15/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	1747	1	2	1	0.00
15/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	1671	1	2	1	0.00
15/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	1822	1	2	1	0.00
15/01/2014	ES33 On 08-May-14			Bond Future	9.91	81.1598	80.6280	81.1598	0.00
15/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
15/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
15/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
15/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2623	2	3	2	0.00
15/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2548	2	3	2	0.00
15/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2698	2	3	2	0.00
15/01/2014	GOVI On 06-February-14			GOVI	436.63	438.3880	436.6340	438.3880	481.00
15/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	33560	2	3	2	0.00
15/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	33760	2	3	2	0.00
15/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	33660	2	3	2	0.00
15/01/2014	GOVI On 08-May-14			GOVI	442.38	444.1550	442.3780	444.1550	0.00
15/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	3680	2	0	2	0.00
15/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	3780	2	0	2	0.00
15/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	3880	2	0	2	0.00
15/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 07-August-14			GOVI	448.34	450.1410	448.3400	450.1410	0.00
15/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	116500	10	12	10	0.00
15/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	116700	10	12	10	0.00
15/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	116600	10	12	10	0.00
15/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/01/2014	IGOV On 06-February-14			Index Future	201.43	201.4400	201.4340	201.4400	1,335.00
15/01/2014	IGOV On 08-May-14			Index Future	204.11	204.1150	204.1080	204.1150	7.00
15/01/2014	ILBI On 06-February-14			Index Future	543.47	543.5480	543.4720	543.5480	190.00
15/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2014	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/01/2014	JBAF On	15-January-14			Jibar Tradeable Future	5.23	94.7700	94.7700	94.7700	0.00
15/01/2014	JBAF On	19-February-14			Jibar Tradeable Future	5.29	94.7100	94.7100	94.7100	0.00
15/01/2014	JBAF On	19-March-14			Jibar Tradeable Future	5.33	94.6700	94.6700	94.6700	0.00
15/01/2014	JBAF On	16-April-14			Jibar Tradeable Future	5.45	94.5500	94.5500	94.5500	0.00
15/01/2014	JBAF On	21-May-14			Jibar Tradeable Future	5.50	94.5000	94.5000	94.5000	3,000.00
15/01/2014	JBAF On	18-June-14			Jibar Tradeable Future	5.68	94.3200	94.3200	94.3200	1,000.00
15/01/2014	JBAF On	17-September-14			Jibar Tradeable Future	5.96	94.0400	94.0400	94.0400	1,000.00
15/01/2014	JBAF On	17-December-14			Jibar Tradeable Future	6.26	93.7400	93.7400	93.7400	0.00
15/01/2014	JBAF On	18-March-15			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	150.00
15/01/2014	JBAF On	17-June-15			Jibar Tradeable Future	6.87	93.1300	93.1300	93.1300	3,200.00
15/01/2014	JBAF On	16-September-15			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
15/01/2014	JBAF On	15-December-15			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
15/01/2014	R023 On	06-February-14			Bond Future	8.03	102.1403	101.7497	102.1403	11,268.00
15/01/2014	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R023 On	06-February-14	7.85	Put	Bond Future	1116	1	1	1	0.00
15/01/2014	R023 On	06-February-14	7.86	Put	Bond Future	1052	1	1	1	0.00
15/01/2014	R023 On	06-February-14	7.84	Put	Bond Future	1180	1	1	1	0.00
15/01/2014	R023 On	08-May-14			Bond Future	8.13	99.5677	99.1718	99.5677	0.00
15/01/2014	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R023 On	08-May-14	7.61	Put	Bond Future	3255	3	3	3	0.00
15/01/2014	R023 On	08-May-14	7.60	Put	Bond Future	3319	3	3	3	0.00
15/01/2014	R023 On	08-May-14	7.59	Put	Bond Future	3383	3	3	3	0.00
15/01/2014	R157 On	06-February-14			Bond Future	6.24	116.3979	116.3569	116.3979	32,412.00
15/01/2014	R157 On	06-February-14	5.64	Call	Bond Future	17	0	0	0	0.00
15/01/2014	R157 On	06-February-14	5.66	Call	Bond Future	19	0	0	0	0.00
15/01/2014	R157 On	06-February-14	5.65	Call	Bond Future	18	0	0	0	0.00
15/01/2014	R157 On	06-February-14	5.65	Put	Bond Future	971	1	1	1	0.00

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15/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	987	1	1	1	0.00
15/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	956	1	1	1	0.00
15/01/2014	R157 On 08-May-14			Bond Future	6.43	111.1217	111.0800	111.1217	0.00
15/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	67	0	0	0	0.00
15/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	65	0	0	0	0.00
15/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	64	0	0	0	0.00
15/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1739	2	2	2	0.00
15/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1727	2	2	2	0.00
15/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1752	2	2	2	0.00
15/01/2014	R157 On 07-August-14			Bond Future	6.66	112.6197	112.5772	112.6197	0.00
15/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	678	1	1	1	0.00
15/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	684	1	1	1	0.00
15/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	690	1	1	1	0.00
15/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	592	1	1	1	0.00
15/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	587	1	1	1	0.00
15/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	582	1	1	1	0.00
15/01/2014	R157 On 06-November-14			Bond Future	6.98	107.3899	107.3463	107.3899	0.00
15/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	356	0	0	0	0.00
15/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	353	0	0	0	0.00
15/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	359	0	0	0	0.00
15/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	1012	1	1	1	0.00
15/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	1023	1	1	1	0.00
15/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	1017	1	1	1	0.00
15/01/2014	R186 On 06-February-14			Bond Future	8.35	118.9567	118.2367	118.9567	61,696.00
15/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	164	0	0	0	0.00
15/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	3840	4	4	4	0.00
15/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	156	0	0	0	0.00
15/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	173	0	0	0	0.00
15/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	5542	5	6	5	0.00
15/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	5458	5	5	5	0.00
15/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	431	0	0	0	250.00
15/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	5626	5	6	5	0.00
15/01/2014	R186 On 08-May-14			Bond Future	8.45	120.5217	119.7922	120.5217	740.00
15/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	492	1	0	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
15/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	4028	4	4	4	0.00
15/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	502	1	1	1	0.00
15/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	7912	9	8	9	0.00
15/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	3027	3	3	3	8,000.00
15/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	483	1	0	1	0.00
15/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	1012	1	1	1	1,933.00
15/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	6492	7	6	7	0.00
15/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	12826	12	13	12	0.00
15/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3633	3	4	3	1,933.00
15/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	12738	12	13	12	0.00
15/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	1978	2	2	2	400.00
15/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1416	1	1	1	8,000.00
15/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	12914	12	13	12	0.00
15/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	9518	9	10	9	0.00
15/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4773	4	5	4	0.00
15/01/2014	R186 On 07-August-14			Bond Future	8.56	116.8559	116.1163	116.8559	0.00
15/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	3797	4	4	4	0.00
15/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	3870	4	4	4	0.00
15/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	3834	4	4	4	0.00
15/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	6454	7	6	7	0.00
15/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	5942	6	6	6	0.00
15/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	6040	6	6	6	0.00
15/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	5991	6	6	6	0.00
15/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3495	3	3	3	840.00
15/01/2014	R186 On 06-November-14			Bond Future	8.66	118.4941	117.7436	118.4941	0.00
15/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	7919	8	8	8	0.00
15/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	3768	4	4	4	0.00
15/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	3833	4	4	4	0.00
15/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	3800	4	4	4	0.00
15/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	8016	8	8	8	0.00
15/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	8069	8	8	8	0.00
15/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	7963	8	8	8	0.00
15/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3864	4	4	4	2,010.00
15/01/2014	R197 On 06-February-14			Bond Future	276.73	276.7247	276.7335	276.7247	2,049.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	3267	3	3	3	0.00
15/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	3277	3	3	3	0.00
15/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	3257	3	3	3	0.00
15/01/2014	R201 On 06-February-14			Bond Future	5.24	104.1667	104.1392	104.1667	0.00
15/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	121	0	0	0	0.00
15/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	126	0	0	0	0.00
15/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	130	0	0	0	0.00
15/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	121	0	0	0	0.00
15/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	117	0	0	0	0.00
15/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	125	0	0	0	0.00
15/01/2014	R201 On 08-May-14			Bond Future	5.22	105.5371	105.5092	105.5371	0.00
15/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	117	0	0	0	0.00
15/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	119	0	0	0	0.00
15/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	115	0	0	0	0.00
15/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	403	0	0	0	0.00
15/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	398	0	0	0	0.00
15/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	407	0	0	0	0.00
15/01/2014	R201 On 07-August-14			Bond Future	5.03	102.5511	102.5226	102.5511	0.00
15/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	267	0	0	0	0.00
15/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	271	0	0	0	0.00
15/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	269	0	0	0	0.00
15/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	175	0	0	0	0.00
15/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	173	0	0	0	0.00
15/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	171	0	0	0	0.00
15/01/2014	R202 On 06-February-14			Bond Future	212.42	212.4086	212.4222	212.4086	44,679.00
15/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	3432	3	3	3	0.00
15/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	3412	3	3	3	0.00
15/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	3422	3	3	3	0.00
15/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
15/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
15/01/2014	R203 On 06-February-14			Bond Future	7.05	107.2456	107.1303	107.2456	10,779.00
15/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	1	0	0	0	16.00
15/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	4	0	0	0	0.00
15/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	225	0	0	0	13.00
15/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	3	0	0	0	0.00
15/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	3	0	0	0	0.00
15/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3591	3	4	3	0.00
15/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	2963	3	3	3	0.00
15/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	2898	3	3	3	0.00
15/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	901	1	1	1	0.00
15/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	2930	3	3	3	0.00
15/01/2014	R203 On 08-May-14			Bond Future	7.20	104.4963	104.3795	104.4963	0.00
15/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	86	0	0	0	0.00
15/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	707	1	1	1	29.00
15/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	82	0	0	0	0.00
15/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	84	0	0	0	0.00
15/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1498	2	1	2	16.00
15/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4543	4	5	4	0.00
15/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	900	1	1	1	0.00
15/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4513	4	5	4	0.00
15/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4484	4	4	4	0.00
15/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1782	2	2	2	0.00
15/01/2014	R203 On 07-August-14			Bond Future	7.36	105.9049	105.7863	105.9049	0.00
15/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1419	1	1	1	0.00
15/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1405	1	1	1	0.00
15/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1391	1	1	1	0.00
15/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	863	1	1	1	46.00
15/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1558	1	2	1	0.00
15/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1544	1	2	1	0.00
15/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1572	2	2	2	0.00
15/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2300	2	2	2	0.00
15/01/2014	R203 On 06-November-14			Bond Future	7.52	103.2284	103.1077	103.2284	0.00
15/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	1059	0	1	0	14.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	926	1	1	1	45.00
15/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	945	1	1	1	0.00
15/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	935	1	1	1	0.00
15/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	2459	0	2	0	0.00
15/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2690	3	3	3	0.00
15/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2656	3	3	3	0.00
15/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2673	3	3	3	0.00
15/01/2014	R204 On 06-February-14			Bond Future	7.33	104.0144	103.8231	104.0144	29,769.00
15/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	6	0	0	0	0.00
15/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	6	0	0	0	0.00
15/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	7	0	0	0	0.00
15/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	3903	4	4	4	0.00
15/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	3861	4	4	4	0.00
15/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	3946	4	4	4	0.00
15/01/2014	R204 On 08-May-14			Bond Future	7.46	105.3828	105.1890	105.3828	0.00
15/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	133	0	0	0	0.00
15/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	130	0	0	0	0.00
15/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	137	0	0	0	0.00
15/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	5817	6	6	6	0.00
15/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	5855	6	6	6	0.00
15/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	5778	6	6	6	0.00
15/01/2014	R204 On 07-August-14			Bond Future	7.60	102.7726	102.5759	102.7726	0.00
15/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1823	2	2	2	0.00
15/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2446	3	2	3	0.00
15/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1841	2	2	2	0.00
15/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1806	2	2	2	0.00
15/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1792	2	2	2	530.00
15/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2404	2	2	2	0.00
15/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2365	2	2	2	0.00
15/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2384	2	2	2	0.00
15/01/2014	R204 On 06-November-14			Bond Future	7.74	104.2132	104.0133	104.2132	0.00
15/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1375	1	1	1	0.00
15/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1387	1	1	1	0.00
15/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	2952	3	3	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
15/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1362	1	1	1	0.00
15/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	3994	4	4	4	0.00
15/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	2086	2	2	2	1,270.00
15/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	3970	4	4	4	0.00
15/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	4017	4	4	4	0.00
15/01/2014	R207 On 06-February-14			Bond Future	7.62	99.0599	98.7954	99.0599	22,098.00
15/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	10	0	0	0	0.00
15/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	9	0	0	0	0.00
15/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	10	0	0	0	0.00
15/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	4647	4	5	4	0.00
15/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	4695	4	5	4	0.00
15/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	4598	4	5	4	0.00
15/01/2014	R207 On 08-May-14			Bond Future	7.75	100.3631	100.0951	100.3631	0.00
15/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	137	0	0	0	0.00
15/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	140	0	0	0	0.00
15/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	134	0	0	0	0.00
15/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	7351	7	7	7	0.00
15/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7397	7	7	7	0.00
15/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	7305	7	7	7	0.00
15/01/2014	R207 On 07-August-14			Bond Future	7.88	98.0759	97.8040	98.0759	0.00
15/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	2081	2	2	2	0.00
15/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	2120	2	2	2	0.00
15/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	2101	2	2	2	0.00
15/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	2875	3	3	3	0.00
15/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	2898	3	3	3	0.00
15/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	2851	3	3	3	0.00
15/01/2014	R207 On 06-November-14			Bond Future	8.01	99.4507	99.1746	99.4507	0.00
15/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1825	2	2	2	0.00
15/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1794	2	2	2	0.00
15/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1809	2	2	2	0.00
15/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4567	4	5	4	0.00
15/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4540	4	5	4	0.00
15/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4513	4	5	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
15/01/2014	R208 On 06-February-14			Bond Future	7.78	97.2269	96.9291	97.2269	11,157.00
15/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	5	0	0	0	0.00
15/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	5	0	0	0	0.00
15/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	5	0	0	0	0.00
15/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	5550	5	6	5	0.00
15/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	5494	5	5	5	0.00
15/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	5605	5	6	5	0.00
15/01/2014	R208 On 08-May-14			Bond Future	7.89	95.1101	94.8083	95.1101	0.00
15/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	127	0	0	0	0.00
15/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	133	0	0	0	0.00
15/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	130	0	0	0	0.00
15/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	8641	8	9	8	0.00
15/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	8535	8	9	8	0.00
15/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	8588	8	9	8	0.00
15/01/2014	R208 On 07-August-14			Bond Future	8.01	96.3922	96.0861	96.3922	0.00
15/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	2214	2	2	2	0.00
15/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3411	4	3	4	0.00
15/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	2193	2	2	2	0.00
15/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	2236	2	2	2	0.00
15/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	2092	2	2	2	630.00
15/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	3228	3	3	3	0.00
15/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	3200	3	3	3	0.00
15/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3256	3	3	3	0.00
15/01/2014	R208 On 06-November-14			Bond Future	8.12	94.3465	94.0358	94.3465	0.00
15/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1793	2	2	2	0.00
15/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1826	2	2	2	0.00
15/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1810	2	2	2	0.00
15/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	4142	4	4	4	0.00
15/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	5036	5	5	5	0.00
15/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2385	2	2	2	1,520.00
15/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	5068	5	5	5	0.00
15/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	5003	5	5	5	0.00
15/01/2014	R209 On 06-February-14			Bond Future	9.12	75.7081	75.1690	75.7081	23,535.00
15/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	197	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
15/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	215	0	0	0	0.00
15/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	206	0	0	0	0.00
15/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4714	4	5	4	0.00
15/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	4570	4	5	4	0.00
15/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	4641	4	5	4	0.00
15/01/2014	R209 On 08-May-14			Bond Future	9.22	73.5597	73.0134	73.5597	0.00
15/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5028	5	5	5	0.00
15/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	474	1	0	1	0.00
15/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	4487	5	4	5	0.00
15/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	465	1	0	1	0.00
15/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5549	6	6	6	0.00
15/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1391	2	1	2	640.00
15/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2683	3	3	3	640.00
15/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	5997	6	6	6	0.00
15/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	457	1	0	1	0.00
15/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	11573	11	12	11	0.00
15/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2473	2	2	2	640.00
15/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	11655	11	12	11	0.00
15/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2119	2	2	2	883.00
15/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	11492	11	11	11	0.00
15/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4287	4	4	4	0.00
15/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1830	2	2	2	7,262.00
15/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1614	1	2	1	10,000.00
15/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6912	7	7	7	0.00
15/01/2014	R209 On 07-August-14			Bond Future	9.31	74.5513	73.9976	74.5513	0.00
15/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3705	4	4	4	0.00
15/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3737	4	4	4	0.00
15/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3674	4	4	4	0.00
15/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5559	5	6	5	0.00
15/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5646	5	6	5	0.00
15/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5603	5	6	5	0.00
15/01/2014	R209 On 06-November-14			Bond Future	9.40	72.4513	71.8894	72.4513	0.00
15/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	4079	4	4	4	0.00
15/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4138	4	4	4	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2014	R209 On	06-November-14	9.00	Call	Bond Future	4108	4	4	4	0.00	
15/01/2014	R209 On	06-November-14	8.99	Put	Bond Future	7068	7	7	7	0.00	
15/01/2014	R209 On	06-November-14	9.01	Put	Bond Future	6978	7	7	7	0.00	
15/01/2014	R209 On	06-November-14	9.00	Put	Bond Future	7023	7	7	7	0.00	
15/01/2014	R210 On	06-February-14			Bond Future	161.93	161.9210	161.9298	161.9210	1,319.00	
15/01/2014	R210 On	06-February-14	161.49	Call	Bond Future	440	0	0	0	0.00	
15/01/2014	R210 On	06-February-14	161.51	Call	Bond Future	420	0	0	0	0.00	
15/01/2014	R210 On	06-February-14	161.50	Call	Bond Future	430	0	0	0	0.00	
15/01/2014	R210 On	06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00	
15/01/2014	R210 On	06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00	
15/01/2014	R210 On	06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00	
15/01/2014	R211 On	06-February-14			Bond Future	128.78	128.7907	128.7797	128.7907	2,022.00	
15/01/2014	R211 On	06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00	
15/01/2014	R211 On	06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00	
15/01/2014	R211 On	06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00	
15/01/2014	R211 On	06-February-14	129.00	Put	Bond Future	220	0	0	0	0.00	
15/01/2014	R211 On	06-February-14	129.01	Put	Bond Future	230	0	0	0	0.00	
15/01/2014	R211 On	06-February-14	128.99	Put	Bond Future	210	0	0	0	0.00	
15/01/2014	R212 On	06-February-14			Bond Future	131.29	131.2841	131.2865	131.2841	21,791.00	
15/01/2014	R212 On	06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00	
15/01/2014	R212 On	06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00	
15/01/2014	R212 On	06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00	
15/01/2014	R212 On	06-February-14	132.99	Put	Bond Future	1704	2	2	2	0.00	
15/01/2014	R212 On	06-February-14	133.01	Put	Bond Future	1724	2	2	2	0.00	
15/01/2014	R212 On	06-February-14	133.00	Put	Bond Future	1714	2	2	2	0.00	
15/01/2014	R213 On	06-February-14			Bond Future	8.92	87.0584	86.4676	87.0584	21,529.00	
15/01/2014	R213 On	06-February-14	8.31	Call	Bond Future	182	0	0	0	0.00	
15/01/2014	R213 On	06-February-14	8.30	Call	Bond Future	174	0	0	0	0.00	
15/01/2014	R213 On	06-February-14	8.29	Call	Bond Future	166	0	0	0	0.00	
15/01/2014	R213 On	06-February-14	8.30	Put	Bond Future	5124	5	5	5	0.00	
15/01/2014	R213 On	06-February-14	8.31	Put	Bond Future	5050	5	5	5	0.00	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	5199	5	5	5	0.00
15/01/2014	R213 On 08-May-14			Bond Future	9.02	84.6663	84.0677	84.6663	0.00
15/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	479	1	0	1	0.00
15/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	470	1	0	1	0.00
15/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	488	1	0	1	0.00
15/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	11714	11	12	11	0.00
15/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	11795	11	12	11	0.00
15/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	11634	11	12	11	0.00
15/01/2014	R213 On 07-August-14			Bond Future	9.12	85.8075	85.2007	85.8075	0.00
15/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	3710	4	4	4	0.00
15/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	3773	4	4	4	0.00
15/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	3742	4	4	4	0.00
15/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5754	5	6	5	0.00
15/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5710	5	6	5	0.00
15/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5799	5	6	5	0.00
15/01/2014	R213 On 06-November-14			Bond Future	9.22	83.4719	82.8561	83.4719	0.00
15/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4180	4	4	4	0.00
15/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4241	5	4	5	0.00
15/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4210	5	4	5	0.00
15/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6920	7	7	7	0.00
15/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	6965	7	7	7	0.00
15/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6875	7	7	7	0.00
15/01/2014	R214 On 06-February-14			Bond Future	9.21	76.6639	76.1050	76.6639	5,455.00
15/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	929	1	1	1	0.00
15/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	902	1	1	1	0.00
15/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	876	1	1	1	0.00
15/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2526	2	3	2	0.00
15/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2579	2	3	2	0.00
15/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2474	2	2	2	0.00
15/01/2014	R214 On 08-May-14			Bond Future	9.30	74.3877	73.8214	74.3877	0.00
15/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2632	3	3	3	0.00
15/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2663	3	3	3	0.00
15/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2601	3	3	3	0.00
15/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4899	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	4947	5	5	5	0.00
15/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	4996	5	5	5	0.00
15/01/2014	R248 On 06-February-14			Bond Future	9.29	99.1795	98.4177	99.1795	12,135.00
15/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	1979	1	2	1	0.00
15/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	1878	1	2	1	0.00
15/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	1777	1	2	1	0.00
15/01/2014	R248 On 08-May-14			Bond Future	9.38	96.0624	95.2906	96.0624	1,375.00
15/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	3297	3	3	3	0.00
15/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	3195	2	3	2	0.00
15/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	3399	3	3	3	0.00