



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 16/01/2014 To: 16/01/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	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
16/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	2025 On 06-February-14			Bond Future	110.28	110.3830	110.2839	110.3830	0.00
16/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
16/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
16/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
16/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	716	1	1	1	0.00
16/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	706	1	1	1	0.00
16/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	726	1	1	1	0.00
16/01/2014	2037 On 06-February-14			Bond Future	9.20	93.4341	93.5838	93.4341	2,022.00
16/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	1658	2	2	2	0.00
16/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	1570	1	2	1	0.00
16/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	1483	1	1	1	0.00
16/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 08-May-14			Bond Future	9.30	94.6632	94.8292	94.6632	0.00
16/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	758	1	1	1	0.00
16/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	584	0	1	0	0.00
16/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	671	1	1	1	0.00
16/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 07-August-14			Bond Future	9.40	91.6815	91.9128	91.6815	0.00
16/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
16/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	3205	3	3	3	0.00
16/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	3113	3	3	3	0.00
16/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	3022	3	3	3	0.00
16/01/2014	2038 On 06-February-14			Bond Future	107.56	107.7526	107.5582	107.7526	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
16/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	548	1	1	1	0.00
16/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	558	1	1	1	0.00
16/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	568	1	1	1	0.00
16/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2050 On 06-February-14			Bond Future	113.61	113.7132	113.6127	113.7132	472.00
16/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3613	4	4	4	0.00
16/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3603	4	4	4	0.00
16/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3623	4	4	4	0.00
16/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
16/01/2014	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
16/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	AL37 On 06-February-14			Index Future	412.23	412.6650	412.2270	412.6650	0.00
16/01/2014	AL37 On 08-May-14			Index Future	417.71	418.0940	417.7130	418.0940	0.00
16/01/2014	AL7T On 06-February-14			Index Future	485.15	485.9470	485.1470	485.9470	1.00
16/01/2014	AL7T On 08-May-14			Index Future	491.60	492.3400	491.6040	492.3400	0.00
16/01/2014	ALBI On 06-February-14			Index Future	436.95	437.1480	436.9520	437.1480	803.00
16/01/2014	ALBI On 08-May-14			Index Future	442.77	442.8990	442.7670	442.8990	35.00
16/01/2014	ALBI On 07-August-14			Index Future	449.03	448.8670	449.0300	448.8670	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
16/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	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
16/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2014	EL28 On 06-February-14			Bond Future	114.25	114.3464	114.2451	114.3464	0.00
16/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3255	3	3	3	0.00
16/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3235	3	3	3	0.00
16/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3245	3	3	3	0.00
16/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
16/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
16/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
16/01/2014	ES33 On 06-February-14			Bond Future	9.77	83.3139	83.3976	83.3139	6,292.00
16/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
16/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
16/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
16/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	1663	2	2	2	0.00
16/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	1588	2	2	2	0.00
16/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	1739	2	2	2	0.00
16/01/2014	ES33 On 08-May-14			Bond Future	9.89	80.6280	80.7252	80.6280	0.00
16/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
16/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
16/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
16/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2526	3	3	3	0.00
16/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2451	3	2	3	0.00
16/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2601	3	3	3	0.00
16/01/2014	GOVI On 06-February-14			GOVI	436.38	436.6340	436.3820	436.6340	481.00
16/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 06-February-14	440.00	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
16/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	36080	3	4	3	0.00
16/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	36280	3	4	3	0.00
16/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	36180	3	4	3	0.00
16/01/2014	GOVI On 08-May-14			GOVI	442.19	442.3780	442.1890	442.3780	0.00
16/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	1790	0	0	0	0.00
16/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	1890	0	0	0	0.00
16/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	1990	0	0	0	0.00
16/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 07-August-14			GOVI	448.44	448.3400	448.4430	448.3400	0.00
16/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
16/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	115470	12	12	12	0.00
16/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	115670	12	12	12	0.00
16/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	115570	12	12	12	0.00
16/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/01/2014	IGOV On 06-February-14			Index Future	201.24	201.4340	201.2390	201.4340	1,335.00
16/01/2014	IGOV On 08-May-14			Index Future	203.94	204.1080	203.9420	204.1080	7.00
16/01/2014	ILBI On 06-February-14			Index Future	543.47	543.4720	543.4720	543.4720	190.00
16/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
16/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
16/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	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
16/01/2014	JBAF On	19-February-14			Jibar Tradeable Future	5.35	94.7100	94.6500	94.7100	0.00
16/01/2014	JBAF On	19-March-14			Jibar Tradeable Future	5.38	94.6700	94.6200	94.6700	0.00
16/01/2014	JBAF On	16-April-14			Jibar Tradeable Future	5.54	94.5500	94.4600	94.5500	0.00
16/01/2014	JBAF On	21-May-14			Jibar Tradeable Future	5.63	94.5000	94.3700	94.5000	3,000.00
16/01/2014	JBAF On	18-June-14			Jibar Tradeable Future	5.78	94.3200	94.2200	94.3200	1,000.00
16/01/2014	JBAF On	16-July-14			Jibar Tradeable Future	5.83	5.8600	94.1700	5.8600	0.00
16/01/2014	JBAF On	17-September-14			Jibar Tradeable Future	6.06	94.0400	93.9400	94.0400	1,000.00
16/01/2014	JBAF On	17-December-14			Jibar Tradeable Future	6.38	93.7400	93.6200	93.7400	0.00
16/01/2014	JBAF On	18-March-15			Jibar Tradeable Future	6.69	93.4400	93.3100	93.4400	150.00
16/01/2014	JBAF On	17-June-15			Jibar Tradeable Future	6.98	93.1300	93.0200	93.1300	3,200.00
16/01/2014	JBAF On	16-September-15			Jibar Tradeable Future	7.25	92.8600	92.7500	92.8600	0.00
16/01/2014	JBAF On	15-December-15			Jibar Tradeable Future	7.50	92.5700	92.5000	92.5700	0.00
16/01/2014	R023 On	06-February-14			Bond Future	8.06	101.7497	101.5674	101.7497	11,268.00
16/01/2014	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R023 On	06-February-14	7.85	Put	Bond Future	1298	1	1	1	0.00
16/01/2014	R023 On	06-February-14	7.86	Put	Bond Future	1234	1	1	1	0.00
16/01/2014	R023 On	06-February-14	7.84	Put	Bond Future	1362	1	1	1	0.00
16/01/2014	R023 On	08-May-14			Bond Future	8.16	99.1718	99.0023	99.1718	0.00
16/01/2014	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R023 On	08-May-14	7.61	Put	Bond Future	3425	3	3	3	0.00
16/01/2014	R023 On	08-May-14	7.60	Put	Bond Future	3489	3	3	3	0.00
16/01/2014	R023 On	08-May-14	7.59	Put	Bond Future	3552	3	4	3	0.00
16/01/2014	R157 On	06-February-14			Bond Future	6.26	116.3569	116.3266	116.3569	32,412.00
16/01/2014	R157 On	06-February-14	5.64	Call	Bond Future	13	0	0	0	0.00
16/01/2014	R157 On	06-February-14	5.66	Call	Bond Future	15	0	0	0	0.00
16/01/2014	R157 On	06-February-14	5.65	Call	Bond Future	14	0	0	0	0.00
16/01/2014	R157 On	06-February-14	5.65	Put	Bond Future	998	1	1	1	0.00
16/01/2014	R157 On	06-February-14	5.64	Put	Bond Future	1013	1	1	1	0.00
16/01/2014	R157 On	06-February-14	5.66	Put	Bond Future	983	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2014	R157 On 08-May-14			Bond Future	6.44	111.0800	111.0666	111.0800	0.00
16/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	64	0	0	0	0.00
16/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	63	0	0	0	0.00
16/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	62	0	0	0	0.00
16/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1750	2	2	2	0.00
16/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1738	2	2	2	0.00
16/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1763	2	2	2	0.00
16/01/2014	R157 On 07-August-14			Bond Future	6.61	112.5772	112.6387	112.5772	0.00
16/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	709	1	1	1	0.00
16/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	715	1	1	1	0.00
16/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	721	1	1	1	0.00
16/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	562	1	1	1	0.00
16/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	557	1	1	1	0.00
16/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	553	1	1	1	0.00
16/01/2014	R157 On 06-November-14			Bond Future	6.81	107.3463	107.4904	107.3463	0.00
16/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	407	0	0	0	0.00
16/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	404	0	0	0	0.00
16/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	410	0	0	0	0.00
16/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	918	1	1	1	0.00
16/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	929	1	1	1	0.00
16/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	924	1	1	1	0.00
16/01/2014	R186 On 06-February-14			Bond Future	8.35	118.2367	118.2025	118.2367	62,437.00
16/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	147	0	0	0	0.00
16/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	3788	4	4	4	0.00
16/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	140	0	0	0	0.00
16/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	155	0	0	0	0.00
16/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	5559	6	6	6	0.00
16/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	5474	5	5	5	0.00
16/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	412	0	0	0	250.00
16/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	5644	6	6	6	0.00
16/01/2014	R186 On 08-May-14			Bond Future	8.46	119.7922	119.7756	119.7922	740.00
16/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	483	0	0	0	0.00
16/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	4002	4	4	4	0.00
16/01/2014	R186 On 08-May-14	7.11	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
16/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	7886	8	8	8	0.00
16/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	3003	3	3	3	8,000.00
16/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	473	0	0	0	0.00
16/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	997	1	1	1	1,933.00
16/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	6465	6	6	6	0.00
16/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	12833	13	13	13	0.00
16/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3624	4	4	4	1,933.00
16/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	12745	13	13	13	0.00
16/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	1968	2	2	2	400.00
16/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1407	1	1	1	8,000.00
16/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	12921	13	13	13	0.00
16/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	9520	10	10	10	0.00
16/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4765	5	5	5	0.00
16/01/2014	R186 On 07-August-14			Bond Future	8.55	116.1163	116.1784	116.1163	0.00
16/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	3814	4	4	4	0.00
16/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	3886	4	4	4	0.00
16/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	3850	4	4	4	0.00
16/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	6481	6	6	6	0.00
16/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	5897	6	6	6	0.00
16/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	5994	6	6	6	0.00
16/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	5945	6	6	6	0.00
16/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3460	3	3	3	840.00
16/01/2014	R186 On 06-November-14			Bond Future	8.64	117.7436	117.8935	117.7436	0.00
16/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	8005	8	8	8	0.00
16/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	3819	4	4	4	0.00
16/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	3885	4	4	4	0.00
16/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	3852	4	4	4	0.00
16/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	7918	8	8	8	0.00
16/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	7970	8	8	8	0.00
16/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	7865	8	8	8	0.00
16/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3800	4	4	4	2,010.00
16/01/2014	R197 On 06-February-14			Bond Future	275.60	276.7335	275.6033	276.7335	2,049.00
16/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R197 On 06-February-14	279.99	Call	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
16/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	4397	3	4	3	0.00
16/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	4407	3	4	3	0.00
16/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	4387	3	4	3	0.00
16/01/2014	R201 On 06-February-14			Bond Future	5.27	104.1392	104.1211	104.1392	0.00
16/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	110	0	0	0	0.00
16/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	114	0	0	0	0.00
16/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	118	0	0	0	0.00
16/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	128	0	0	0	0.00
16/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	123	0	0	0	0.00
16/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	132	0	0	0	0.00
16/01/2014	R201 On 08-May-14			Bond Future	5.23	105.5092	105.5067	105.5092	0.00
16/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	115	0	0	0	0.00
16/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	117	0	0	0	0.00
16/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	113	0	0	0	0.00
16/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	403	0	0	0	0.00
16/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	399	0	0	0	0.00
16/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	408	0	0	0	0.00
16/01/2014	R201 On 07-August-14			Bond Future	4.85	102.5226	102.5895	102.5226	0.00
16/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	306	0	0	0	0.00
16/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	310	0	0	0	0.00
16/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	308	0	0	0	0.00
16/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	147	0	0	0	0.00
16/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	145	0	0	0	0.00
16/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	144	0	0	0	0.00
16/01/2014	R202 On 06-February-14			Bond Future	212.23	212.4222	212.2328	212.4222	44,679.00
16/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	3243	3	3	3	0.00
16/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	3223	3	3	3	0.00
16/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	3233	3	3	3	0.00
16/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
16/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
16/01/2014	R202 On 06-February-14	208.99	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
16/01/2014	R203 On 06-February-14			Bond Future	7.07	107.1303	107.0542	107.1303	10,779.00
16/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
16/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	2	0	0	0	0.00
16/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	194	0	0	0	13.00
16/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	2	0	0	0	0.00
16/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	2	0	0	0	0.00
16/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3667	4	4	4	0.00
16/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	3038	3	3	3	0.00
16/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	2973	3	3	3	0.00
16/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	946	1	1	1	0.00
16/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	3006	3	3	3	0.00
16/01/2014	R203 On 08-May-14			Bond Future	7.22	104.3795	104.3183	104.3795	0.00
16/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	80	0	0	0	0.00
16/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	681	1	1	1	29.00
16/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	76	0	0	0	0.00
16/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	78	0	0	0	0.00
16/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1457	1	1	1	16.00
16/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4598	5	5	5	0.00
16/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	920	1	1	1	0.00
16/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4569	5	5	5	0.00
16/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4539	4	5	4	0.00
16/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1817	2	2	2	0.00
16/01/2014	R203 On 07-August-14			Bond Future	7.35	105.7863	105.7945	105.7863	0.00
16/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1419	1	1	1	0.00
16/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1405	1	1	1	0.00
16/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1391	1	1	1	0.00
16/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	862	1	1	1	46.00
16/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1550	2	2	2	0.00
16/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1536	2	2	2	0.00
16/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1564	2	2	2	0.00
16/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2291	2	2	2	0.00
16/01/2014	R203 On 06-November-14			Bond Future	7.49	103.1077	103.1933	103.1077	0.00
16/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	1089	1	1	1	14.00
16/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	953	1	1	1	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	972	1	1	1	0.00
16/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	963	1	1	1	0.00
16/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	2404	2	2	2	0.00
16/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2631	3	3	3	0.00
16/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2598	3	3	3	0.00
16/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2615	3	3	3	0.00
16/01/2014	R204 On 06-February-14			Bond Future	7.36	103.8231	103.6836	103.8231	29,769.00
16/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	4	0	0	0	0.00
16/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	4	0	0	0	0.00
16/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	5	0	0	0	0.00
16/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	4041	4	4	4	0.00
16/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	3998	4	4	4	0.00
16/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	4083	4	4	4	0.00
16/01/2014	R204 On 08-May-14			Bond Future	7.50	105.1890	105.0634	105.1890	0.00
16/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	122	0	0	0	0.00
16/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	119	0	0	0	0.00
16/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	124	0	0	0	0.00
16/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	5930	6	6	6	0.00
16/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	5969	6	6	6	0.00
16/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	5892	6	6	6	0.00
16/01/2014	R204 On 07-August-14			Bond Future	7.62	102.5759	102.5179	102.5759	0.00
16/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1791	2	2	2	0.00
16/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2409	2	2	2	0.00
16/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1808	2	2	2	0.00
16/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1774	2	2	2	0.00
16/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1812	2	2	2	530.00
16/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2430	2	2	2	0.00
16/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2390	2	2	2	0.00
16/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2410	2	2	2	0.00
16/01/2014	R204 On 06-November-14			Bond Future	7.73	104.0133	104.0312	104.0133	0.00
16/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1377	1	1	1	0.00
16/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1390	1	1	1	0.00
16/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	2958	3	3	3	0.00
16/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1365	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	3978	4	4	4	0.00
16/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	2074	2	2	2	1,270.00
16/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	3955	4	4	4	0.00
16/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	4002	4	4	4	0.00
16/01/2014	R207 On 06-February-14			Bond Future	7.64	98.7954	98.6841	98.7954	22,098.00
16/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	7	0	0	0	0.00
16/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	6	0	0	0	0.00
16/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	7	0	0	0	0.00
16/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	4755	5	5	5	0.00
16/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	4804	5	5	5	0.00
16/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	4707	5	5	5	0.00
16/01/2014	R207 On 08-May-14			Bond Future	7.77	100.0951	99.9974	100.0951	0.00
16/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	127	0	0	0	0.00
16/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	130	0	0	0	0.00
16/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	125	0	0	0	0.00
16/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	7439	7	7	7	0.00
16/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7485	7	7	7	0.00
16/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	7394	7	7	7	0.00
16/01/2014	R207 On 07-August-14			Bond Future	7.89	97.8040	97.7713	97.8040	0.00
16/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	2060	2	2	2	0.00
16/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	2099	2	2	2	0.00
16/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	2080	2	2	2	0.00
16/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	2886	3	3	3	0.00
16/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	2910	3	3	3	0.00
16/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	2862	3	3	3	0.00
16/01/2014	R207 On 06-November-14			Bond Future	8.00	99.1746	99.2147	99.1746	0.00
16/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1835	2	2	2	0.00
16/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1804	2	2	2	0.00
16/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1820	2	2	2	0.00
16/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4537	5	5	5	0.00
16/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4510	5	5	5	0.00
16/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4483	5	4	5	0.00
16/01/2014	R208 On 06-February-14			Bond Future	7.81	96.9291	96.7778	96.9291	11,157.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	3	0	0	0	0.00
16/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	4	0	0	0	0.00
16/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	3	0	0	0	0.00
16/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	5699	6	6	6	0.00
16/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	5644	5	6	5	0.00
16/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	5755	6	6	6	0.00
16/01/2014	R208 On 08-May-14			Bond Future	7.92	94.8083	94.6695	94.8083	0.00
16/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	117	0	0	0	0.00
16/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	122	0	0	0	0.00
16/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	120	0	0	0	0.00
16/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	8769	9	9	9	0.00
16/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	8663	9	9	9	0.00
16/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	8716	9	9	9	0.00
16/01/2014	R208 On 07-August-14			Bond Future	8.02	96.0861	96.0093	96.0861	0.00
16/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	2173	2	2	2	0.00
16/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3359	3	3	3	0.00
16/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	2152	2	2	2	0.00
16/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	2194	2	2	2	0.00
16/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	2117	2	2	2	630.00
16/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	3264	3	3	3	0.00
16/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	3236	3	3	3	0.00
16/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3292	3	3	3	0.00
16/01/2014	R208 On 06-November-14			Bond Future	8.12	94.0358	94.0284	94.0358	0.00
16/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1785	2	2	2	0.00
16/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1819	2	2	2	0.00
16/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1802	2	2	2	0.00
16/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	4132	4	4	4	0.00
16/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	5036	5	5	5	0.00
16/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2382	2	2	2	1,520.00
16/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	5068	5	5	5	0.00
16/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	5003	5	5	5	0.00
16/01/2014	R209 On 06-February-14			Bond Future	9.11	75.1690	75.2512	75.1690	23,535.00
16/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	190	0	0	0	0.00
16/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	208	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
16/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	199	0	0	0	0.00
16/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4625	5	5	5	0.00
16/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	4481	5	4	5	0.00
16/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	4553	5	5	5	0.00
16/01/2014	R209 On 08-May-14			Bond Future	9.20	73.0134	73.1081	73.0134	0.00
16/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5076	5	5	5	0.00
16/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	478	0	0	0	0.00
16/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	4531	4	5	4	0.00
16/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	469	0	0	0	0.00
16/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5601	6	6	6	0.00
16/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1406	1	1	1	640.00
16/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2711	3	3	3	640.00
16/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	6052	6	6	6	0.00
16/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	460	0	0	0	0.00
16/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	11483	12	11	12	0.00
16/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2422	2	2	2	640.00
16/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	11564	12	12	12	0.00
16/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2072	2	2	2	883.00
16/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	11401	11	11	11	0.00
16/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4220	4	4	4	0.00
16/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1787	2	2	2	7,262.00
16/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1575	2	2	2	10,000.00
16/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6832	7	7	7	0.00
16/01/2014	R209 On 07-August-14			Bond Future	9.29	73.9976	74.1428	73.9976	0.00
16/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3762	4	4	4	0.00
16/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3794	4	4	4	0.00
16/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3731	4	4	4	0.00
16/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5471	6	5	6	0.00
16/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5557	6	6	6	0.00
16/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5514	6	6	6	0.00
16/01/2014	R209 On 06-November-14			Bond Future	9.37	71.8894	72.0911	71.8894	0.00
16/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	4161	4	4	4	0.00
16/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4221	4	4	4	0.00
16/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	4191	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
16/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	6949	7	7	7	0.00
16/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	6859	7	7	7	0.00
16/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	6904	7	7	7	0.00
16/01/2014	R210 On 06-February-14			Bond Future	161.78	161.9298	161.7848	161.9298	1,319.00
16/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	295	0	0	0	0.00
16/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	275	0	0	0	0.00
16/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	285	0	0	0	0.00
16/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
16/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
16/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
16/01/2014	R211 On 06-February-14			Bond Future	128.66	128.7797	128.6581	128.7797	2,022.00
16/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	342	0	0	0	0.00
16/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	352	0	0	0	0.00
16/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	332	0	0	0	0.00
16/01/2014	R212 On 06-February-14			Bond Future	131.17	131.2865	131.1676	131.2865	21,791.00
16/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	1822	2	2	2	0.00
16/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	1842	2	2	2	0.00
16/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	1832	2	2	2	0.00
16/01/2014	R213 On 06-February-14			Bond Future	8.93	86.4676	86.3997	86.4676	21,529.00
16/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	160	0	0	0	0.00
16/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	153	0	0	0	0.00
16/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	146	0	0	0	0.00
16/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	5171	5	5	5	0.00
16/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	5096	5	5	5	0.00
16/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	5247	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
16/01/2014	R213 On 08-May-14			Bond Future	9.03	84.0677	84.0116	84.0677	0.00
16/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	465	0	0	0	0.00
16/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	456	0	0	0	0.00
16/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	474	0	0	0	0.00
16/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	11756	12	12	12	0.00
16/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	11837	12	12	12	0.00
16/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	11675	12	12	12	0.00
16/01/2014	R213 On 07-August-14			Bond Future	9.12	85.2007	85.2003	85.2007	0.00
16/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	3698	4	4	4	0.00
16/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	3762	4	4	4	0.00
16/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	3730	4	4	4	0.00
16/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5743	6	6	6	0.00
16/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5699	6	6	6	0.00
16/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5788	6	6	6	0.00
16/01/2014	R213 On 06-November-14			Bond Future	9.21	82.8561	82.9176	82.8561	0.00
16/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4199	4	4	4	0.00
16/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4260	4	4	4	0.00
16/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4229	4	4	4	0.00
16/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6877	7	7	7	0.00
16/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	6922	7	7	7	0.00
16/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6832	7	7	7	0.00
16/01/2014	R214 On 06-February-14			Bond Future	9.19	76.1050	76.2290	76.1050	5,455.00
16/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	940	1	1	1	0.00
16/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	912	1	1	1	0.00
16/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	885	1	1	1	0.00
16/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2412	3	2	3	0.00
16/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2465	3	2	3	0.00
16/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2361	2	2	2	0.00
16/01/2014	R214 On 08-May-14			Bond Future	9.28	73.8214	73.9584	73.8214	0.00
16/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2674	3	3	3	0.00
16/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2706	3	3	3	0.00
16/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2643	3	3	3	0.00
16/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4805	5	5	5	0.00
16/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	4853	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
16/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	4901	5	5	5	0.00
16/01/2014	R248 On 06-February-14			Bond Future	9.27	98.4177	98.6254	98.4177	12,135.00
16/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	1771	2	2	2	0.00
16/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	1670	2	2	2	0.00
16/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	1569	2	2	2	0.00
16/01/2014	R248 On 08-May-14			Bond Future	9.36	95.2906	95.5158	95.2906	1,375.00
16/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
16/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	3072	3	3	3	0.00
16/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	2970	3	3	3	0.00
16/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	3174	3	3	3	0.00