



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 17/01/2014 To: 17/01/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	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
17/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	2025 On 06-February-14			Bond Future	110.28	110.2839	110.2805	110.2839	0.00
17/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
17/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
17/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
17/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	720	1	1	1	0.00
17/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	710	1	1	1	0.00
17/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	730	1	1	1	0.00
17/01/2014	2037 On 06-February-14			Bond Future	9.18	93.5838	93.7745	93.5838	2,022.00
17/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	1848	2	2	2	0.00
17/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	1761	2	2	2	0.00
17/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	1673	1	2	1	0.00
17/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
17/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
17/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
17/01/2014	2037 On 08-May-14			Bond Future	9.28	94.8292	95.0223	94.8292	0.00
17/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	951	1	1	1	0.00
17/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	777	1	1	1	0.00
17/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	864	1	1	1	0.00
17/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
17/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
17/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
17/01/2014	2037 On 07-August-14			Bond Future	9.38	91.9128	92.1069	91.9128	0.00
17/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
17/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
17/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
17/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	3011	3	3	3	0.00
17/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	2919	3	3	3	0.00
17/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	2828	3	3	3	0.00
17/01/2014	2038 On 06-February-14			Bond Future	107.66	107.5582	107.6554	107.5582	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
17/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	645	1	1	1	0.00
17/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	655	1	1	1	0.00
17/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	665	1	1	1	0.00
17/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
17/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
17/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
17/01/2014	2050 On 06-February-14			Bond Future	113.61	113.6127	113.6105	113.6127	472.00
17/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3610	4	4	4	0.00
17/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3600	4	4	4	0.00
17/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3620	4	4	4	0.00
17/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
17/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
17/01/2014	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
17/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	AL37 On 06-February-14			Index Future	412.06	412.2270	412.0640	412.2270	0.00
17/01/2014	AL37 On 08-May-14			Index Future	417.55	417.7130	417.5470	417.7130	0.00
17/01/2014	AL7T On 06-February-14			Index Future	484.98	485.1470	484.9770	485.1470	1.00
17/01/2014	AL7T On 08-May-14			Index Future	491.43	491.6040	491.4300	491.6040	0.00
17/01/2014	ALBI On 06-February-14			Index Future	437.14	436.9520	437.1370	436.9520	803.00
17/01/2014	ALBI On 08-May-14			Index Future	442.95	442.7670	442.9540	442.7670	35.00
17/01/2014	ALBI On 07-August-14			Index Future	449.21	449.0300	449.2110	449.0300	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
17/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	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
17/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2014	EL28 On 06-February-14			Bond Future	114.24	114.2451	114.2431	114.2451	0.00
17/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3253	3	3	3	0.00
17/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3233	3	3	3	0.00
17/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3243	3	3	3	0.00
17/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
17/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
17/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
17/01/2014	ES33 On 06-February-14			Bond Future	9.75	83.3976	83.5922	83.3976	6,292.00
17/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
17/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
17/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
17/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	1468	2	1	2	0.00
17/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	1393	2	1	2	0.00
17/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	1544	2	2	2	0.00
17/01/2014	ES33 On 08-May-14			Bond Future	9.87	80.7252	80.9222	80.7252	0.00
17/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
17/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
17/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
17/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2329	3	2	3	0.00
17/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2254	2	2	2	0.00
17/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2404	3	2	3	0.00
17/01/2014	GOVI On 06-February-14			GOVI	436.54	436.3820	436.5370	436.3820	481.00
17/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
17/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
17/01/2014	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
17/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	34530	4	3	4	0.00
17/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	34730	4	3	4	0.00
17/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	34630	4	3	4	0.00
17/01/2014	GOVI On 08-May-14			GOVI	442.35	442.1890	442.3460	442.1890	0.00
17/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	3360	0	0	0	0.00
17/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	3460	0	0	0	0.00
17/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	3560	0	0	0	0.00
17/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
17/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
17/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
17/01/2014	GOVI On 07-August-14			GOVI	448.60	448.4430	448.5950	448.4430	0.00
17/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
17/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
17/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
17/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	113950	12	11	12	0.00
17/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	114150	12	11	12	0.00
17/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	114050	12	11	12	0.00
17/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/01/2014	IGOV On 06-February-14			Index Future	201.24	201.2390	201.2410	201.2390	1,335.00
17/01/2014	IGOV On 08-May-14			Index Future	203.94	203.9420	203.9440	203.9420	7.00
17/01/2014	ILBI On 06-February-14			Index Future	543.43	543.4720	543.4340	543.4720	190.00
17/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/01/2014	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
17/01/2014	JBAF On	19-February-14			Jibar Tradeable Future	5.35	94.6500	94.6500	94.6500	0.00
17/01/2014	JBAF On	19-March-14			Jibar Tradeable Future	5.38	94.6200	94.6200	94.6200	0.00
17/01/2014	JBAF On	16-April-14			Jibar Tradeable Future	5.54	94.4600	94.4600	94.4600	0.00
17/01/2014	JBAF On	21-May-14			Jibar Tradeable Future	5.61	94.3700	94.3900	94.3700	4,000.00
17/01/2014	JBAF On	18-June-14			Jibar Tradeable Future	5.80	94.2200	94.2000	94.2200	1,000.00
17/01/2014	JBAF On	16-July-14			Jibar Tradeable Future	5.86	94.1700	94.1400	94.1700	0.00
17/01/2014	JBAF On	17-September-14			Jibar Tradeable Future	6.07	93.9400	93.9300	93.9400	1,000.00
17/01/2014	JBAF On	17-December-14			Jibar Tradeable Future	6.38	93.6200	93.6200	93.6200	0.00
17/01/2014	JBAF On	18-March-15			Jibar Tradeable Future	6.66	93.3100	93.3400	93.3100	150.00
17/01/2014	JBAF On	17-June-15			Jibar Tradeable Future	6.95	93.0200	93.0500	93.0200	3,200.00
17/01/2014	JBAF On	16-September-15			Jibar Tradeable Future	7.20	92.7500	92.8000	92.7500	0.00
17/01/2014	JBAF On	15-December-15			Jibar Tradeable Future	7.45	92.5000	92.5500	92.5000	0.00
17/01/2014	R023 On	06-February-14			Bond Future	8.06	101.5674	101.5119	101.5674	11,257.00
17/01/2014	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R023 On	06-February-14	7.85	Put	Bond Future	1354	1	1	1	0.00
17/01/2014	R023 On	06-February-14	7.86	Put	Bond Future	1290	1	1	1	0.00
17/01/2014	R023 On	06-February-14	7.84	Put	Bond Future	1417	1	1	1	0.00
17/01/2014	R023 On	08-May-14			Bond Future	8.17	99.0023	98.9459	99.0023	0.00
17/01/2014	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R023 On	08-May-14	7.61	Put	Bond Future	3481	3	3	3	0.00
17/01/2014	R023 On	08-May-14	7.60	Put	Bond Future	3545	3	4	3	0.00
17/01/2014	R023 On	08-May-14	7.59	Put	Bond Future	3609	4	4	4	0.00
17/01/2014	R157 On	06-February-14			Bond Future	6.25	116.3266	116.3464	116.3266	32,412.00
17/01/2014	R157 On	06-February-14	5.64	Call	Bond Future	13	0	0	0	0.00
17/01/2014	R157 On	06-February-14	5.66	Call	Bond Future	15	0	0	0	0.00
17/01/2014	R157 On	06-February-14	5.65	Call	Bond Future	14	0	0	0	0.00
17/01/2014	R157 On	06-February-14	5.65	Put	Bond Future	978	1	1	1	0.00
17/01/2014	R157 On	06-February-14	5.64	Put	Bond Future	993	1	1	1	0.00
17/01/2014	R157 On	06-February-14	5.66	Put	Bond Future	963	1	1	1	0.00

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17/01/2014	R157 On 08-May-14			Bond Future	6.42	111.0666	111.0865	111.0666	0.00
17/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	65	0	0	0	0.00
17/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	64	0	0	0	0.00
17/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	63	0	0	0	0.00
17/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1731	2	2	2	0.00
17/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1719	2	2	2	0.00
17/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1744	2	2	2	0.00
17/01/2014	R157 On 07-August-14			Bond Future	6.59	112.6387	112.6569	112.6387	0.00
17/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	717	1	1	1	0.00
17/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	723	1	1	1	0.00
17/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	730	1	1	1	0.00
17/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	552	1	1	1	0.00
17/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	547	1	1	1	0.00
17/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	543	1	1	1	0.00
17/01/2014	R157 On 06-November-14			Bond Future	6.79	107.4904	107.5102	107.4904	0.00
17/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	413	0	0	0	0.00
17/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	410	0	0	0	0.00
17/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	416	0	0	0	0.00
17/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	905	1	1	1	0.00
17/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	916	1	1	1	0.00
17/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	911	1	1	1	0.00
17/01/2014	R186 On 06-February-14			Bond Future	8.34	118.2025	118.2999	118.2025	62,337.00
17/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	141	0	0	0	0.00
17/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	3842	4	4	4	0.00
17/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	134	0	0	0	0.00
17/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	149	0	0	0	0.00
17/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	5455	6	5	6	0.00
17/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	5370	5	5	5	0.00
17/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	369	0	0	0	250.00
17/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	5540	6	6	6	0.00
17/01/2014	R186 On 08-May-14			Bond Future	8.44	119.7756	119.8741	119.7756	740.00
17/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	486	0	0	0	0.00
17/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	4037	4	4	4	0.00
17/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	495	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
17/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	7948	8	8	8	0.00
17/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	3030	3	3	3	8,000.00
17/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	476	0	0	0	0.00
17/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	1005	1	1	1	1,933.00
17/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	6519	6	7	6	0.00
17/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	12737	13	13	13	0.00
17/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3561	4	4	4	1,933.00
17/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	12649	13	13	13	0.00
17/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	1923	2	2	2	400.00
17/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1370	1	1	1	8,000.00
17/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	12826	13	13	13	0.00
17/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	9429	10	9	10	0.00
17/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4694	5	5	5	0.00
17/01/2014	R186 On 07-August-14			Bond Future	8.54	116.1784	116.2762	116.1784	0.00
17/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	3846	4	4	4	0.00
17/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	3919	4	4	4	0.00
17/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	3883	4	4	4	0.00
17/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	6531	6	7	6	0.00
17/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	5832	6	6	6	0.00
17/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	5929	6	6	6	0.00
17/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	5880	6	6	6	0.00
17/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3411	3	3	3	840.00
17/01/2014	R186 On 06-November-14			Bond Future	8.63	117.8935	117.9941	117.8935	0.00
17/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	8060	8	8	8	0.00
17/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	3851	4	4	4	0.00
17/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	3917	4	4	4	0.00
17/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	3884	4	4	4	0.00
17/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	7849	8	8	8	0.00
17/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	7902	8	8	8	0.00
17/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	7797	8	8	8	0.00
17/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3755	4	4	4	2,010.00
17/01/2014	R197 On 06-February-14			Bond Future	275.59	275.6033	275.5939	275.6033	2,049.00
17/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
17/01/2014	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
17/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	4406	4	4	4	0.00
17/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	4416	4	4	4	0.00
17/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	4396	4	4	4	0.00
17/01/2014	R201 On 06-February-14			Bond Future	5.26	104.1211	104.1257	104.1211	0.00
17/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	109	0	0	0	0.00
17/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	113	0	0	0	0.00
17/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	117	0	0	0	0.00
17/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	122	0	0	0	0.00
17/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	118	0	0	0	0.00
17/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	127	0	0	0	0.00
17/01/2014	R201 On 08-May-14			Bond Future	5.22	105.5067	105.5112	105.5067	0.00
17/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	115	0	0	0	0.00
17/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	117	0	0	0	0.00
17/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	114	0	0	0	0.00
17/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	399	0	0	0	0.00
17/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	395	0	0	0	0.00
17/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	404	0	0	0	0.00
17/01/2014	R201 On 07-August-14			Bond Future	4.84	102.5895	102.5923	102.5895	0.00
17/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	307	0	0	0	0.00
17/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	312	0	0	0	0.00
17/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	309	0	0	0	0.00
17/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	145	0	0	0	0.00
17/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	144	0	0	0	0.00
17/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	142	0	0	0	0.00
17/01/2014	R202 On 06-February-14			Bond Future	212.23	212.2328	212.2274	212.2328	44,679.00
17/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	3237	3	3	3	0.00
17/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	3217	3	3	3	0.00
17/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	3227	3	3	3	0.00
17/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
17/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
17/01/2014	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
17/01/2014	R203 On 06-February-14			Bond Future	7.08	107.0542	107.0269	107.0542	10,779.00
17/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
17/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	2	0	0	0	0.00
17/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	178	0	0	0	13.00
17/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	1	0	0	0	0.00
17/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	2	0	0	0	0.00
17/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3695	4	4	4	0.00
17/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	3065	3	3	3	0.00
17/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	2999	3	3	3	0.00
17/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	957	1	1	1	0.00
17/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	3032	3	3	3	0.00
17/01/2014	R203 On 08-May-14			Bond Future	7.23	104.3183	104.2906	104.3183	0.00
17/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	76	0	0	0	0.00
17/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	666	1	1	1	29.00
17/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	73	0	0	0	0.00
17/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	75	0	0	0	0.00
17/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1436	1	1	1	16.00
17/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4623	5	5	5	0.00
17/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	927	1	1	1	0.00
17/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4593	5	5	5	0.00
17/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4564	5	5	5	0.00
17/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1830	2	2	2	0.00
17/01/2014	R203 On 07-August-14			Bond Future	7.36	105.7945	105.7645	105.7945	0.00
17/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1401	1	1	1	0.00
17/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1387	1	1	1	0.00
17/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1373	1	1	1	0.00
17/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	848	1	1	1	46.00
17/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1562	2	2	2	0.00
17/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1548	2	2	2	0.00
17/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1576	2	2	2	0.00
17/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2307	2	2	2	0.00
17/01/2014	R203 On 06-November-14			Bond Future	7.50	103.1933	103.1641	103.1933	0.00
17/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	1075	1	1	1	14.00
17/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	940	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
17/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	959	1	1	1	0.00
17/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	950	1	1	1	0.00
17/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	2419	2	2	2	0.00
17/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2648	3	3	3	0.00
17/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2614	3	3	3	0.00
17/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2631	3	3	3	0.00
17/01/2014	R204 On 06-February-14			Bond Future	7.38	103.6836	103.6273	103.6836	29,769.00
17/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	3	0	0	0	0.00
17/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	3	0	0	0	0.00
17/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	3	0	0	0	0.00
17/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	4096	4	4	4	0.00
17/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	4053	4	4	4	0.00
17/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	4138	4	4	4	0.00
17/01/2014	R204 On 08-May-14			Bond Future	7.51	105.0634	105.0062	105.0634	0.00
17/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	115	0	0	0	0.00
17/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	113	0	0	0	0.00
17/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	118	0	0	0	0.00
17/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	5981	6	6	6	0.00
17/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	6020	6	6	6	0.00
17/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	5943	6	6	6	0.00
17/01/2014	R204 On 07-August-14			Bond Future	7.63	102.5179	102.4581	102.5179	0.00
17/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1759	2	2	2	0.00
17/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2371	2	2	2	0.00
17/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1776	2	2	2	0.00
17/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1742	2	2	2	0.00
17/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1834	2	2	2	530.00
17/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2458	2	2	2	0.00
17/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2417	2	2	2	0.00
17/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2437	2	2	2	0.00
17/01/2014	R204 On 06-November-14			Bond Future	7.75	104.0312	103.9717	104.0312	0.00
17/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1353	1	1	1	0.00
17/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1365	1	1	1	0.00
17/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	2921	3	3	3	0.00
17/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1341	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
17/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	4013	4	4	4	0.00
17/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	2096	2	2	2	1,270.00
17/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	3990	4	4	4	0.00
17/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	4037	4	4	4	0.00
17/01/2014	R207 On 06-February-14			Bond Future	7.65	98.6841	98.6435	98.6841	22,098.00
17/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	5	0	0	0	0.00
17/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	5	0	0	0	0.00
17/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	6	0	0	0	0.00
17/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	4794	5	5	5	0.00
17/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	4843	5	5	5	0.00
17/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	4746	5	5	5	0.00
17/01/2014	R207 On 08-May-14			Bond Future	7.78	99.9974	99.9561	99.9974	0.00
17/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	122	0	0	0	0.00
17/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	125	0	0	0	0.00
17/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	119	0	0	0	0.00
17/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	7476	7	7	7	0.00
17/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7521	7	8	7	0.00
17/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	7430	7	7	7	0.00
17/01/2014	R207 On 07-August-14			Bond Future	7.90	97.7713	97.7278	97.7713	0.00
17/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	2034	2	2	2	0.00
17/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	2073	2	2	2	0.00
17/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	2054	2	2	2	0.00
17/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	2904	3	3	3	0.00
17/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	2928	3	3	3	0.00
17/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	2880	3	3	3	0.00
17/01/2014	R207 On 06-November-14			Bond Future	8.01	99.2147	99.1716	99.2147	0.00
17/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1814	2	2	2	0.00
17/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1784	2	2	2	0.00
17/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1799	2	2	2	0.00
17/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4560	5	5	5	0.00
17/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4532	5	5	5	0.00
17/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4505	4	5	4	0.00
17/01/2014	R208 On 06-February-14			Bond Future	7.81	96.7778	96.7580	96.7778	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
17/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	2	0	0	0	0.00
17/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	3	0	0	0	0.00
17/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	3	0	0	0	0.00
17/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	5718	6	6	6	0.00
17/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	5663	6	6	6	0.00
17/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	5774	6	6	6	0.00
17/01/2014	R208 On 08-May-14			Bond Future	7.92	94.6695	94.6494	94.6695	0.00
17/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	113	0	0	0	0.00
17/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	119	0	0	0	0.00
17/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	116	0	0	0	0.00
17/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	8785	9	9	9	0.00
17/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	8679	9	9	9	0.00
17/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	8732	9	9	9	0.00
17/01/2014	R208 On 07-August-14			Bond Future	8.03	96.0093	95.9872	96.0093	0.00
17/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	2156	2	2	2	0.00
17/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3340	3	3	3	0.00
17/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	2135	2	2	2	0.00
17/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	2178	2	2	2	0.00
17/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	2119	2	2	2	630.00
17/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	3269	3	3	3	0.00
17/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	3241	3	3	3	0.00
17/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3297	3	3	3	0.00
17/01/2014	R208 On 06-November-14			Bond Future	8.13	94.0284	94.0071	94.0284	0.00
17/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1773	2	2	2	0.00
17/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1806	2	2	2	0.00
17/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1789	2	2	2	0.00
17/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	4114	4	4	4	0.00
17/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	5044	5	5	5	0.00
17/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2385	2	2	2	1,520.00
17/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	5077	5	5	5	0.00
17/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	5012	5	5	5	0.00
17/01/2014	R209 On 06-February-14			Bond Future	9.09	75.2512	75.4457	75.2512	23,535.00
17/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	196	0	0	0	0.00
17/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	215	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
17/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	205	0	0	0	0.00
17/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4436	5	4	5	0.00
17/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	4293	4	4	4	0.00
17/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	4365	5	4	5	0.00
17/01/2014	R209 On 08-May-14			Bond Future	9.18	73.1081	73.3050	73.1081	0.00
17/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5193	5	5	5	0.00
17/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	495	0	0	0	0.00
17/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	4639	5	5	5	0.00
17/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	486	0	0	0	0.00
17/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5726	6	6	6	0.00
17/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1450	1	1	1	640.00
17/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2786	3	3	3	640.00
17/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	6183	6	6	6	0.00
17/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	477	0	0	0	0.00
17/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	11302	11	11	11	0.00
17/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2334	2	2	2	640.00
17/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	11384	12	11	12	0.00
17/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	1993	2	2	2	883.00
17/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	11221	11	11	11	0.00
17/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4098	4	4	4	0.00
17/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1715	2	2	2	7,262.00
17/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1508	2	2	2	10,000.00
17/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6679	7	7	7	0.00
17/01/2014	R209 On 07-August-14			Bond Future	9.26	74.1428	74.3413	74.1428	0.00
17/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3845	4	4	4	0.00
17/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3877	4	4	4	0.00
17/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3813	4	4	4	0.00
17/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5356	5	5	5	0.00
17/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5441	6	5	6	0.00
17/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5398	6	5	6	0.00
17/01/2014	R209 On 06-November-14			Bond Future	9.34	72.0911	72.2934	72.0911	0.00
17/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	4245	4	4	4	0.00
17/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4306	4	4	4	0.00
17/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	4275	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
17/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	6830	7	7	7	0.00
17/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	6742	7	7	7	0.00
17/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	6786	7	7	7	0.00
17/01/2014	R210 On 06-February-14			Bond Future	161.78	161.7848	161.7805	161.7848	1,319.00
17/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	290	0	0	0	0.00
17/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	270	0	0	0	0.00
17/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	280	0	0	0	0.00
17/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
17/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
17/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
17/01/2014	R211 On 06-February-14			Bond Future	128.65	128.6581	128.6486	128.6581	2,022.00
17/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	351	0	0	0	0.00
17/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	361	0	0	0	0.00
17/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	341	0	0	0	0.00
17/01/2014	R212 On 06-February-14			Bond Future	131.16	131.1676	131.1623	131.1676	21,791.00
17/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	1828	2	2	2	0.00
17/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	1848	2	2	2	0.00
17/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	1838	2	2	2	0.00
17/01/2014	R213 On 06-February-14			Bond Future	8.92	86.3997	86.4847	86.3997	21,529.00
17/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	154	0	0	0	0.00
17/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	146	0	0	0	0.00
17/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	139	0	0	0	0.00
17/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	5080	5	5	5	0.00
17/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	5004	5	5	5	0.00
17/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	5155	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
17/01/2014	R213 On 08-May-14			Bond Future	9.02	84.0116	84.0977	84.0116	0.00
17/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	468	0	0	0	0.00
17/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	459	0	0	0	0.00
17/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	477	0	0	0	0.00
17/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	11673	12	12	12	0.00
17/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	11753	12	12	12	0.00
17/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	11592	12	12	12	0.00
17/01/2014	R213 On 07-August-14			Bond Future	9.11	85.2003	85.2861	85.2003	0.00
17/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	3726	4	4	4	0.00
17/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	3790	4	4	4	0.00
17/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	3758	4	4	4	0.00
17/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5686	6	6	6	0.00
17/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5642	6	6	6	0.00
17/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5730	6	6	6	0.00
17/01/2014	R213 On 06-November-14			Bond Future	9.20	82.9176	83.0056	82.9176	0.00
17/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4229	4	4	4	0.00
17/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4291	4	4	4	0.00
17/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4260	4	4	4	0.00
17/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6820	7	7	7	0.00
17/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	6865	7	7	7	0.00
17/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6776	7	7	7	0.00
17/01/2014	R214 On 06-February-14			Bond Future	9.18	76.2290	76.3532	76.2290	5,455.00
17/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	951	1	1	1	0.00
17/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	923	1	1	1	0.00
17/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	895	1	1	1	0.00
17/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2299	2	2	2	0.00
17/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2350	2	2	2	0.00
17/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2247	2	2	2	0.00
17/01/2014	R214 On 08-May-14			Bond Future	9.26	73.9584	74.0842	73.9584	0.00
17/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2713	3	3	3	0.00
17/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2745	3	3	3	0.00
17/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2681	3	3	3	0.00
17/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4718	5	5	5	0.00
17/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	4766	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
17/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	4814	5	5	5	0.00
17/01/2014	R248 On 06-February-14			Bond Future	9.26	98.6254	98.7350	98.6254	12,135.00
17/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	1662	2	2	2	0.00
17/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	1560	2	2	2	0.00
17/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	1459	2	1	2	0.00
17/01/2014	R248 On 08-May-14			Bond Future	9.35	95.5158	95.6266	95.5158	1,375.00
17/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
17/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	2961	3	3	3	0.00
17/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	2859	3	3	3	0.00
17/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	3063	3	3	3	0.00