



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 23/01/2014 To: 23/01/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	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
23/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	2025 On 06-February-14			Bond Future	110.31	110.3172	110.3136	110.3172	0.00
23/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
23/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
23/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
23/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	686	1	1	1	0.00
23/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	676	1	1	1	0.00
23/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	696	1	1	1	0.00
23/01/2014	2037 On 06-February-14			Bond Future	9.31	93.6862	92.6211	93.6862	2,022.00
23/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	695	2	1	2	0.00
23/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	608	2	1	2	0.00
23/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	520	2	1	2	0.00
23/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
23/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
23/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
23/01/2014	2037 On 08-May-14			Bond Future	9.42	94.9321	93.8528	94.9321	0.00
23/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	0	1	0	1	0.00
23/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	0	1	0	1	0.00
23/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	0	1	0	1	0.00
23/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	306	0	0	0	0.00
23/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	219	0	0	0	0.00
23/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	393	0	0	0	0.00
23/01/2014	2037 On 07-August-14			Bond Future	9.52	92.0127	90.9166	92.0127	0.00
23/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
23/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
23/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
23/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	4201	3	4	3	0.00
23/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	4109	3	4	3	0.00
23/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	4018	3	4	3	0.00
23/01/2014	2038 On 06-February-14			Bond Future	107.74	107.7440	107.7418	107.7440	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
23/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	732	1	1	1	0.00
23/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	742	1	1	1	0.00
23/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	752	1	1	1	0.00
23/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
23/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
23/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
23/01/2014	2050 On 06-February-14			Bond Future	113.46	113.4623	113.4601	113.4623	472.00
23/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3460	3	3	3	0.00
23/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3450	3	3	3	0.00
23/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3470	3	3	3	0.00
23/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
23/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
23/01/2014	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
23/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	AL37 On 06-February-14			Index Future	409.29	410.9210	409.2890	410.9210	0.00
23/01/2014	AL37 On 08-May-14			Index Future	414.73	416.3860	414.7310	416.3860	0.00
23/01/2014	AL7T On 06-February-14			Index Future	480.15	482.8700	480.1450	482.8700	1.00
23/01/2014	AL7T On 08-May-14			Index Future	486.53	489.2910	486.5290	489.2910	0.00
23/01/2014	ALBI On 06-February-14			Index Future	433.11	435.8350	433.1130	435.8350	723.00
23/01/2014	ALBI On 08-May-14			Index Future	438.87	441.6320	438.8720	441.6320	118.00
23/01/2014	ALBI On 07-August-14			Index Future	445.05	447.8570	445.0520	447.8570	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
23/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	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
23/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2014	EL28 On 06-February-14			Bond Future	114.16	114.1648	114.1627	114.1648	0.00
23/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3173	3	3	3	0.00
23/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3153	3	3	3	0.00
23/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3163	3	3	3	0.00
23/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
23/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
23/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
23/01/2014	ES33 On 06-February-14			Bond Future	9.87	83.4949	82.7010	83.4949	6,292.00
23/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
23/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
23/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
23/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	2360	2	2	2	0.00
23/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	2284	1	2	1	0.00
23/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	2435	2	2	2	0.00
23/01/2014	ES33 On 08-May-14			Bond Future	9.99	80.8229	80.0185	80.8229	0.00
23/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
23/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
23/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
23/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	3232	2	3	2	0.00
23/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	3157	2	3	2	0.00
23/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	3308	3	3	3	0.00
23/01/2014	GOVI On 06-February-14			GOVI	432.63	435.2150	432.6290	435.2150	483.00
23/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
23/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
23/01/2014	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
23/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	73610	5	7	5	0.00
23/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	73810	5	7	5	0.00
23/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	73710	5	7	5	0.00
23/01/2014	GOVI On 08-May-14			GOVI	438.38	441.0030	438.3820	441.0030	0.00
23/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
23/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
23/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
23/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	36180	1	4	1	0.00
23/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	36280	1	4	1	0.00
23/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	36080	1	4	1	0.00
23/01/2014	GOVI On 07-August-14			GOVI	444.56	447.2200	444.5550	447.2200	0.00
23/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
23/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
23/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
23/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	154350	13	15	13	0.00
23/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	154550	13	15	13	0.00
23/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	154450	13	15	13	0.00
23/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/01/2014	IGOV On 06-February-14			Index Future	200.86	201.1270	200.8620	201.1270	1,335.00
23/01/2014	IGOV On 08-May-14			Index Future	203.56	203.8270	203.5580	203.8270	7.00
23/01/2014	IGOV On 07-August-14			Index Future	206.45	206.7250	206.4490	206.7250	0.00
23/01/2014	IGOV On 06-November-14			Index Future	209.52	209.7990	209.5210	209.7990	0.00
23/01/2014	ILBI On 06-February-14			Index Future	544.45	544.4530	544.4530	544.4530	190.00
23/01/2014	ILBI On 08-May-14			Index Future	551.79	551.7890	551.7890	551.7890	0.00
23/01/2014	ILBI On 07-August-14			Index Future	559.69	559.6900	559.6900	559.6900	20.00
23/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

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23/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.33	94.6900	94.6700	94.6900	0.00
23/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.34	94.6800	94.6600	94.6800	3,000.00
23/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.51	94.5100	94.4900	94.5100	0.00
23/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.75	94.4000	94.2500	94.4000	4,000.00
23/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.84	94.2600	94.1600	94.2600	1,000.00
23/01/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.99	94.0900	94.0100	94.0900	0.00
23/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.22	93.8700	93.7800	93.8700	1,000.00
23/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.49	93.6700	93.5100	93.6700	0.00
23/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.77	93.3900	93.2300	93.3900	150.00
23/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.06	93.1000	92.9400	93.1000	3,200.00
23/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.31	92.8500	92.6900	92.8500	0.00
23/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.55	92.6300	92.4500	92.6300	0.00
23/01/2014	R023 On 06-February-14			Bond Future	8.23	101.0479	100.4636	101.0479	11,257.00
23/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	2402	2	2	2	0.00
23/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	2338	2	2	2	0.00
23/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	2466	2	2	2	0.00
23/01/2014	R023 On 08-May-14			Bond Future	8.34	98.4749	97.8827	98.4749	150.00
23/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	4545	4	5	4	0.00
23/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	4608	4	5	4	0.00
23/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	4672	4	5	4	0.00
23/01/2014	R157 On 06-February-14			Bond Future	6.39	116.2879	116.1270	116.2879	32,412.00
23/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	1	0	0	0	0.00
23/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	2	0	0	0	0.00

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23/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	2	0	0	0	0.00
23/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	1185	1	1	1	0.00
23/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	1201	1	1	1	0.00
23/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	1169	1	1	1	0.00
23/01/2014	R157 On 08-May-14			Bond Future	6.59	111.0263	110.8631	111.0263	0.00
23/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	42	0	0	0	0.00
23/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	41	0	0	0	0.00
23/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	40	0	0	0	0.00
23/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1932	2	2	2	0.00
23/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1919	2	2	2	0.00
23/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1944	2	2	2	0.00
23/01/2014	R157 On 07-August-14			Bond Future	6.80	112.5925	112.4251	112.5925	0.00
23/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	591	1	1	1	0.00
23/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	597	1	1	1	0.00
23/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	603	1	1	1	0.00
23/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	658	1	1	1	0.00
23/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	653	1	1	1	0.00
23/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	648	1	1	1	0.00
23/01/2014	R157 On 06-November-14			Bond Future	7.06	107.4447	107.2760	107.4447	0.00
23/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	325	0	0	0	0.00
23/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	322	0	0	0	0.00
23/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	328	0	0	0	0.00
23/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	1051	1	1	1	0.00
23/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	1062	1	1	1	0.00
23/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	1056	1	1	1	0.00
23/01/2014	R186 On 06-February-14			Bond Future	8.50	117.8247	116.9692	117.8247	62,234.00
23/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	21	0	0	0	0.00
23/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	2607	3	3	3	0.00
23/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	19	0	0	0	0.00
23/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	22	0	0	0	0.00
23/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	6666	6	7	6	0.00
23/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	6575	6	7	6	0.00
23/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	465	0	0	0	250.00
23/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	6757	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2014	R186 On 08-May-14			Bond Future	8.60	119.3916	118.5247	119.3916	740.00
23/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	325	0	0	0	0.00
23/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	3277	4	3	4	0.00
23/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	332	0	0	0	0.00
23/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	6875	8	7	8	0.00
23/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	2392	3	2	3	8,000.00
23/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	318	0	0	0	0.00
23/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	716	1	1	1	1,933.00
23/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	5536	6	6	6	0.00
23/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	13926	13	14	13	0.00
23/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	4150	4	4	4	1,933.00
23/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	13835	13	14	13	0.00
23/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	2290	2	2	2	400.00
23/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1647	1	2	1	8,000.00
23/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	14017	13	14	13	0.00
23/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	10490	10	10	10	0.00
23/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	5405	5	5	5	0.00
23/01/2014	R186 On 07-August-14			Bond Future	8.70	115.7834	114.9023	115.7834	0.00
23/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	3220	4	3	4	0.00
23/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	3286	4	3	4	0.00
23/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	3253	4	3	4	0.00
23/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	5668	6	6	6	0.00
23/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	6572	6	7	6	0.00
23/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	6677	6	7	6	0.00
23/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	6624	6	7	6	0.00
23/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3922	4	4	4	840.00
23/01/2014	R186 On 06-November-14			Bond Future	8.80	117.4941	116.6012	117.4941	0.00
23/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	7119	8	7	8	0.00
23/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	3247	4	3	4	0.00
23/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	3306	4	3	4	0.00
23/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	3277	4	3	4	0.00
23/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	8634	8	9	8	0.00
23/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	8690	8	9	8	0.00
23/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	8579	8	9	8	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
23/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	4206	4	4	4	2,010.00
23/01/2014	R197 On 06-February-14			Bond Future	275.54	275.5474	275.5381	275.5474	2,049.00
23/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	4462	4	4	4	0.00
23/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	4472	4	4	4	0.00
23/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	4452	4	4	4	0.00
23/01/2014	R201 On 06-February-14			Bond Future	5.43	104.0592	103.9841	104.0592	0.00
23/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	39	0	0	0	0.00
23/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	41	0	0	0	0.00
23/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	44	0	0	0	0.00
23/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	192	0	0	0	0.00
23/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	186	0	0	0	0.00
23/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	198	0	0	0	0.00
23/01/2014	R201 On 08-May-14			Bond Future	5.46	105.4431	105.3668	105.4431	0.00
23/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	73	0	0	0	0.00
23/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	75	0	0	0	0.00
23/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	72	0	0	0	0.00
23/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	502	0	1	0	0.00
23/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	497	0	0	0	0.00
23/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	506	0	1	0	0.00
23/01/2014	R201 On 07-August-14			Bond Future	5.26	102.5201	102.4411	102.5201	0.00
23/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	222	0	0	0	0.00
23/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	225	0	0	0	0.00
23/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	224	0	0	0	0.00
23/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	211	0	0	0	0.00
23/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	209	0	0	0	0.00
23/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	207	0	0	0	0.00
23/01/2014	R202 On 06-February-14			Bond Future	211.88	212.2013	211.8802	212.2013	44,679.00
23/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	3730	4	4	4	0.00
23/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	3716	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
23/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	3723	4	4	4	0.00
23/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	843	1	1	1	0.00
23/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	846	1	1	1	0.00
23/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	840	1	1	1	0.00
23/01/2014	R203 On 06-February-14			Bond Future	7.24	106.8271	106.5268	106.8271	10,779.00
23/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
23/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	43	0	0	0	13.00
23/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	4194	4	4	4	0.00
23/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	3564	3	4	3	0.00
23/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	3498	3	3	3	0.00
23/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	1323	1	1	1	0.00
23/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	3531	3	4	3	0.00
23/01/2014	R203 On 08-May-14			Bond Future	7.40	104.0873	103.7828	104.0873	0.00
23/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	44	0	0	0	0.00
23/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	484	1	0	1	29.00
23/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	42	0	0	0	0.00
23/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	43	0	0	0	0.00
23/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1136	1	1	1	16.00
23/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	5100	5	5	5	0.00
23/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	1135	1	1	1	0.00
23/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	5069	5	5	5	0.00
23/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	5039	5	5	5	0.00
23/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	2156	2	2	2	0.00
23/01/2014	R203 On 07-August-14			Bond Future	7.55	105.5552	105.2448	105.5552	0.00
23/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1137	1	1	1	0.00
23/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1126	1	1	1	0.00
23/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1114	1	1	1	0.00
23/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	660	1	1	1	46.00
23/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1820	2	2	2	0.00
23/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1805	2	2	2	0.00
23/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1836	2	2	2	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
23/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2639	2	3	2	0.00
23/01/2014	R203 On 06-November-14			Bond Future	7.71	102.9517	102.6377	102.9517	0.00
23/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	869	1	1	1	14.00
23/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	754	1	1	1	45.00
23/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	770	1	1	1	0.00
23/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	762	1	1	1	0.00
23/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	2739	3	3	3	0.00
23/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2987	3	3	3	0.00
23/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2951	3	3	3	0.00
23/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2969	3	3	3	0.00
23/01/2014	R204 On 06-February-14			Bond Future	7.54	103.3886	102.9844	103.3886	29,703.00
23/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	4736	4	5	4	0.00
23/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	4693	4	5	4	0.00
23/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	4779	4	5	4	0.00
23/01/2014	R204 On 08-May-14			Bond Future	7.68	104.7635	104.3538	104.7635	0.00
23/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	71	0	0	0	0.00
23/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	69	0	0	0	0.00
23/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	73	0	0	0	0.00
23/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	6589	6	7	6	0.00
23/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	6629	6	7	6	0.00
23/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	6550	6	7	6	0.00
23/01/2014	R204 On 07-August-14			Bond Future	7.82	102.2089	101.7917	102.2089	0.00
23/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1449	2	1	2	0.00
23/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	1995	2	2	2	0.00
23/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1464	2	1	2	0.00
23/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1434	2	1	2	0.00
23/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	2125	2	2	2	530.00
23/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2816	3	3	3	0.00
23/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2772	3	3	3	0.00
23/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2794	3	3	3	0.00
23/01/2014	R204 On 06-November-14			Bond Future	7.95	103.7188	103.2965	103.7188	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
23/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1125	1	1	1	0.00
23/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1136	1	1	1	0.00
23/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	2536	3	3	3	0.00
23/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1115	1	1	1	0.00
23/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	4461	4	4	4	0.00
23/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	2386	2	2	2	1,270.00
23/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	4436	4	4	4	0.00
23/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	4487	4	4	4	0.00
23/01/2014	R207 On 06-February-14			Bond Future	7.85	98.2318	97.7280	98.2318	22,098.00
23/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	5705	5	6	5	0.00
23/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	5754	5	6	5	0.00
23/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	5655	5	6	5	0.00
23/01/2014	R207 On 08-May-14			Bond Future	7.99	99.5382	99.0276	99.5382	0.00
23/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	68	0	0	0	0.00
23/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	70	0	0	0	0.00
23/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	66	0	0	0	0.00
23/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	8350	8	8	8	0.00
23/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	8397	8	8	8	0.00
23/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	8303	8	8	8	0.00
23/01/2014	R207 On 07-August-14			Bond Future	8.12	97.3010	96.7816	97.3010	0.00
23/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	1609	2	2	2	0.00
23/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	1642	2	2	2	0.00
23/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	1625	2	2	2	0.00
23/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	3422	3	3	3	0.00
23/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	3448	3	3	3	0.00
23/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	3395	3	3	3	0.00
23/01/2014	R207 On 06-November-14			Bond Future	8.24	98.7385	98.2125	98.7385	0.00
23/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1478	2	1	2	0.00
23/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1452	2	1	2	0.00
23/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1465	2	1	2	0.00
23/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	5187	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
23/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	5158	5	5	5	0.00
23/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	5129	5	5	5	0.00
23/01/2014	R208 On 06-February-14			Bond Future	7.99	96.3466	95.8083	96.3466	11,167.00
23/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	6666	6	7	6	0.00
23/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	6610	6	7	6	0.00
23/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	6722	6	7	6	0.00
23/01/2014	R208 On 08-May-14			Bond Future	8.12	94.2317	93.6861	94.2317	0.00
23/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	64	0	0	0	0.00
23/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	67	0	0	0	0.00
23/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	65	0	0	0	0.00
23/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	9699	9	10	9	0.00
23/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	9591	9	10	9	0.00
23/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	9645	9	10	9	0.00
23/01/2014	R208 On 07-August-14			Bond Future	8.23	95.5608	95.0059	95.5608	0.00
23/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	1729	2	2	2	0.00
23/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	2778	3	3	3	0.00
23/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	1711	2	2	2	0.00
23/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	1748	2	2	2	0.00
23/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	2539	2	3	2	630.00
23/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	3824	4	4	4	0.00
23/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	3793	3	4	3	0.00
23/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3854	4	4	4	0.00
23/01/2014	R208 On 06-November-14			Bond Future	8.34	93.5744	93.0124	93.5744	0.00
23/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1428	2	1	2	0.00
23/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1457	2	1	2	0.00
23/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1442	2	1	2	0.00
23/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	3513	4	4	4	0.00
23/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	5692	5	6	5	0.00
23/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2779	3	3	3	1,520.00
23/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	5727	5	6	5	0.00
23/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	5658	5	6	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
23/01/2014	R209 On 06-February-14			Bond Future	9.21	75.3346	74.5293	75.3346	23,535.00
23/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	46	0	0	0	0.00
23/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	53	0	0	0	0.00
23/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	50	0	0	0	0.00
23/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	5203	4	5	4	0.00
23/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	5048	4	5	4	0.00
23/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	5125	4	5	4	0.00
23/01/2014	R209 On 08-May-14			Bond Future	9.31	73.1919	72.3758	73.1919	138.00
23/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	4503	5	5	5	0.00
23/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	350	0	0	0	0.00
23/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	3984	4	4	4	0.00
23/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	342	0	0	0	0.00
23/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5006	6	5	6	0.00
23/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1125	1	1	1	640.00
23/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2289	3	2	3	640.00
23/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	5440	6	5	6	0.00
23/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	335	0	0	0	0.00
23/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	12088	11	12	11	0.00
23/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2608	2	3	2	640.00
23/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	12172	11	12	11	0.00
23/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2232	2	2	2	883.00
23/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	12005	11	12	11	0.00
23/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4531	4	5	4	0.00
23/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1924	2	2	2	7,262.00
23/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1694	1	2	1	10,000.00
23/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	7283	7	7	7	0.00
23/01/2014	R209 On 07-August-14			Bond Future	9.39	74.2243	73.3955	74.2243	0.00
23/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3346	4	3	4	0.00
23/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3375	4	3	4	0.00
23/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3316	4	3	4	0.00
23/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5800	5	6	5	0.00
23/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5890	5	6	5	0.00
23/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5845	5	6	5	0.00
23/01/2014	R209 On 06-November-14			Bond Future	9.48	72.1747	71.3344	72.1747	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
23/01/2014	R209 On	06-November-14	8.99	Call	Bond Future	3765	4	4	4	0.00	
23/01/2014	R209 On	06-November-14	9.01	Call	Bond Future	3822	4	4	4	0.00	
23/01/2014	R209 On	06-November-14	9.00	Call	Bond Future	3793	4	4	4	0.00	
23/01/2014	R209 On	06-November-14	8.99	Put	Bond Future	7309	7	7	7	0.00	
23/01/2014	R209 On	06-November-14	9.01	Put	Bond Future	7216	7	7	7	0.00	
23/01/2014	R209 On	06-November-14	9.00	Put	Bond Future	7263	7	7	7	0.00	
23/01/2014	R210 On	06-February-14			Bond Future	160.42	161.2804	160.4207	161.2804	1,319.00	
23/01/2014	R210 On	06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00	
23/01/2014	R210 On	06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00	
23/01/2014	R210 On	06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00	
23/01/2014	R210 On	06-February-14	161.49	Put	Bond Future	1069	0	1	0	0.00	
23/01/2014	R210 On	06-February-14	161.50	Put	Bond Future	1079	0	1	0	0.00	
23/01/2014	R210 On	06-February-14	161.51	Put	Bond Future	1089	0	1	0	0.00	
23/01/2014	R211 On	06-February-14			Bond Future	128.63	128.6386	128.6291	128.6386	2,022.00	
23/01/2014	R211 On	06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00	
23/01/2014	R211 On	06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00	
23/01/2014	R211 On	06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00	
23/01/2014	R211 On	06-February-14	129.00	Put	Bond Future	371	0	0	0	0.00	
23/01/2014	R211 On	06-February-14	129.01	Put	Bond Future	381	0	0	0	0.00	
23/01/2014	R211 On	06-February-14	128.99	Put	Bond Future	361	0	0	0	0.00	
23/01/2014	R212 On	06-February-14			Bond Future	130.94	131.1363	130.9417	131.1363	21,791.00	
23/01/2014	R212 On	06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00	
23/01/2014	R212 On	06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00	
23/01/2014	R212 On	06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00	
23/01/2014	R212 On	06-February-14	132.99	Put	Bond Future	2048	2	2	2	0.00	
23/01/2014	R212 On	06-February-14	133.01	Put	Bond Future	2068	2	2	2	0.00	
23/01/2014	R212 On	06-February-14	133.00	Put	Bond Future	2058	2	2	2	0.00	
23/01/2014	R213 On	06-February-14			Bond Future	9.07	86.1082	85.3627	86.1082	21,529.00	
23/01/2014	R213 On	06-February-14	8.31	Call	Bond Future	27	0	0	0	0.00	
23/01/2014	R213 On	06-February-14	8.30	Call	Bond Future	25	0	0	0	0.00	
23/01/2014	R213 On	06-February-14	8.29	Call	Bond Future	23	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
23/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	6080	5	6	5	0.00
23/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	6000	5	6	5	0.00
23/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	6161	5	6	5	0.00
23/01/2014	R213 On 08-May-14			Bond Future	9.17	83.7155	82.9600	83.7155	0.00
23/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	316	0	0	0	0.00
23/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	310	0	0	0	0.00
23/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	323	0	0	0	0.00
23/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	12659	12	13	12	0.00
23/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	12742	12	13	12	0.00
23/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	12576	12	13	12	0.00
23/01/2014	R213 On 07-August-14			Bond Future	9.27	84.8960	84.1285	84.8960	0.00
23/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	3141	3	3	3	0.00
23/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	3199	4	3	4	0.00
23/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	3170	4	3	4	0.00
23/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	6255	6	6	6	0.00
23/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	6208	6	6	6	0.00
23/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	6302	6	6	6	0.00
23/01/2014	R213 On 06-November-14			Bond Future	9.36	82.6097	81.8318	82.6097	0.00
23/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	3678	4	4	4	0.00
23/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	3734	4	4	4	0.00
23/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	3706	4	4	4	0.00
23/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	7439	7	7	7	0.00
23/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	7487	7	7	7	0.00
23/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	7392	7	7	7	0.00
23/01/2014	R214 On 06-February-14			Bond Future	9.32	76.2001	75.2919	76.2001	5,455.00
23/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	415	1	0	1	0.00
23/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	397	1	0	1	0.00
23/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	380	1	0	1	0.00
23/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2834	2	3	2	0.00
23/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2897	2	3	2	0.00
23/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2772	2	3	2	0.00
23/01/2014	R214 On 08-May-14			Bond Future	9.41	73.9283	73.0080	73.9283	0.00
23/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2178	3	2	3	0.00
23/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2206	3	2	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
23/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2151	3	2	3	0.00
23/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	5256	5	5	5	0.00
23/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	5307	5	5	5	0.00
23/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	5359	5	5	5	0.00
23/01/2014	R248 On 06-February-14			Bond Future	9.39	98.4921	97.4322	98.4921	12,135.00
23/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	2964	2	3	2	0.00
23/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	2863	2	3	2	0.00
23/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	2762	2	3	2	0.00
23/01/2014	R248 On 08-May-14			Bond Future	9.49	95.3797	94.3056	95.3797	1,375.00
23/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
23/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	4282	3	4	3	0.00
23/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	4180	3	4	3	0.00
23/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	4384	3	4	3	0.00