



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For December 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	2025 On 06-February-14			Bond Future	110.34	110.3217	110.3416	110.3217	0.00
23/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
23/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
23/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
23/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	658	1	658	1	0.00
23/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	648	1	648	1	0.00
23/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	668	1	668	1	0.00
23/12/2013	2037 On 06-February-14			Bond Future	9.07	94.3863	9.0702	94.3863	2,022.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	2860	2	2860	2	0.00
23/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	2773	2	2773	2	0.00
23/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	2685	2	2685	2	0.00
23/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
23/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
23/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
23/12/2013	2037 On 08-May-14			Bond Future	9.17	95.6263	9.1685	95.6263	0.00
23/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	1960	2	1960	2	0.00
23/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	1786	1	1786	1	0.00
23/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	1873	1	1873	1	0.00
23/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
23/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
23/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
23/12/2013	2037 On 07-August-14			Bond Future	9.27	92.6710	9.2665	92.6710	0.00
23/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
23/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
23/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
23/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	2037	2	2037	2	0.00
23/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	1946	2	1946	2	0.00
23/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	1855	2	1855	2	0.00
23/12/2013	2038 On 06-February-14			Bond Future	107.68	107.6610	107.6846	107.6610	24.00
23/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	675	1	675	1	0.00
23/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	685	1	685	1	0.00
23/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	695	1	695	1	0.00
23/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
23/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
23/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
23/12/2013	2050 On 06-February-14			Bond Future	113.36	113.3373	113.3620	113.3373	472.00
23/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	3362	3	3362	3	0.00
23/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	3352	3	3352	3	0.00
23/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	3372	3	3372	3	0.00
23/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
23/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
23/12/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	AL37 On 06-February-14			Index Future	415.61	414.8880	415.6130	414.8880	0.00
23/12/2013	AL37 On 08-May-14			Index Future	421.08	420.3390	421.0750	420.3390	0.00
23/12/2013	AL7T On 06-February-14			Index Future	491.08	489.8460	491.0840	489.8460	1.00
23/12/2013	AL7T On 08-May-14			Index Future	497.54	496.2810	497.5370	496.2810	0.00
23/12/2013	ALBI On 06-February-14			Index Future	441.38	440.2020	441.3790	440.2020	802.00
23/12/2013	ALBI On 08-May-14			Index Future	447.18	445.9850	447.1790	445.9850	35.00
23/12/2013	ALBI On 07-August-14			Index Future	453.26	452.0580	453.2600	452.0580	0.00
23/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2013	EL28 On 06-February-14			Bond Future	114.13	114.1094	114.1345	114.1094	0.00
23/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	3145	3	3145	3	0.00
23/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	3125	3	3125	3	0.00
23/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	3135	3	3135	3	0.00
23/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
23/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
23/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
23/12/2013	ES33 On 06-February-14			Bond Future	9.65	84.0056	9.6466	84.0056	6,292.00
23/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
23/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
23/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
23/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	724	1	724	1	0.00
23/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	649	1	649	1	0.00
23/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	799	1	799	1	0.00
23/12/2013	ES33 On 08-May-14			Bond Future	9.76	81.3273	9.7642	81.3273	0.00
23/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
23/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
23/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
23/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	1588	2	1588	2	0.00
23/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	1513	2	1513	2	0.00
23/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	1663	2	1663	2	0.00
23/12/2013	GOVI On 06-February-14			GOVI	440.70	439.5790	440.7030	439.5790	482.00
23/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	7130	0	7130	0	0.00
23/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	6930	0	6930	0	0.00
23/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	7030	0	7030	0	0.00
23/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
23/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
23/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
23/12/2013	GOVI On 08-May-14			GOVI	446.50	445.3530	446.4950	445.3530	0.00
23/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	44850	3	44850	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
23/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	44950	3	44950	3	0.00
23/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	45050	3	45050	3	0.00
23/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
23/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
23/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
23/12/2013	GOVI On 07-August-14			GOVI	452.57	451.4180	452.5670	451.4180	0.00
23/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
23/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
23/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
23/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	74230	9	74230	9	0.00
23/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	74430	9	74430	9	0.00
23/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	74330	9	74330	9	0.00
23/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/12/2013	IGOV On 06-February-14			Index Future	201.85	201.5570	201.8500	201.5570	1,331.00
23/12/2013	IGOV On 08-May-14			Index Future	204.53	204.2300	204.5270	204.2300	7.00
23/12/2013	ILBI On 06-February-14			Index Future	546.01	546.4400	546.0110	546.4400	190.00
23/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
23/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.20	94.8200	5.2000	94.8200	1,000.00
23/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.26	94.7400	5.2600	94.7400	0.00
23/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.29	94.7100	5.2900	94.7100	0.00
23/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.35	94.6500	5.3500	94.6500	0.00
23/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.45	94.5700	5.4500	94.5700	0.00
23/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.59	94.3900	5.5900	94.3900	1,000.00
23/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.94	94.0400	5.9400	94.0400	1,000.00
23/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.28	93.6900	6.2800	93.6900	0.00
23/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.59	93.4000	6.5900	93.4000	150.00
23/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.89	93.0900	6.8900	93.0900	3,200.00
23/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.17	92.8100	7.1700	92.8100	0.00
23/12/2013	JBAF On 15-December-15			Jibar Tradeable Future	7.45	92.5400	7.4500	92.5400	0.00

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23/12/2013	R023 On 06-February-14			Bond Future	7.83	102.6957	7.8326	102.6957	11,257.00
23/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	47	0	47	0	0.00
23/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	111	0	111	0	0.00
23/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	175	0	175	0	0.00
23/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
23/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
23/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
23/12/2013	R023 On 08-May-14			Bond Future	7.93	100.1284	7.9304	100.1284	0.00
23/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	2014	2	2014	2	0.00
23/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	2078	2	2078	2	0.00
23/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	2141	2	2141	2	0.00
23/12/2013	R157 On 06-February-14			Bond Future	6.11	116.4938	6.1085	116.4938	32,191.00
23/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	97	0	97	0	0.00
23/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	104	0	104	0	0.00
23/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	101	0	101	0	0.00
23/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	840	1	840	1	0.00
23/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	853	1	853	1	0.00
23/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	827	1	827	1	0.00
23/12/2013	R157 On 08-May-14			Bond Future	6.27	111.2167	6.2697	111.2167	0.00
23/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	113	0	113	0	0.00
23/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	111	0	111	0	0.00
23/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	109	0	109	0	0.00
23/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1570	2	1570	2	0.00
23/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1558	2	1558	2	0.00
23/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1581	2	1581	2	0.00
23/12/2013	R157 On 07-August-14			Bond Future	6.45	112.7317	6.4500	112.7317	0.00
23/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	830	1	830	1	0.00
23/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	836	1	836	1	0.00
23/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	843	1	843	1	0.00
23/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	512	1	512	1	0.00
23/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	508	1	508	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
23/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	503	1	503	1	0.00
23/12/2013	R157 On 06-November-14			Bond Future	6.71	107.4928	6.7123	107.4928	0.00
23/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	448	0	448	0	0.00
23/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	444	0	444	0	0.00
23/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	451	0	451	0	0.00
23/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	877	1	877	1	0.00
23/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	887	1	887	1	0.00
23/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	882	1	882	1	0.00
23/12/2013	R186 On 06-February-14			Bond Future	8.18	119.2954	8.1846	119.2954	62,165.00
23/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	854	1	854	1	0.00
23/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	5500	5	5500	5	0.00
23/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	832	1	832	1	0.00
23/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	878	1	878	1	0.00
23/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	4787	5	4787	5	0.00
23/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	4717	5	4717	5	0.00
23/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	645	1	645	1	250.00
23/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	4857	5	4857	5	0.00
23/12/2013	R186 On 08-May-14			Bond Future	8.28	120.8626	8.2827	120.8626	740.00
23/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	870	1	870	1	0.00
23/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	5203	5	5203	5	0.00
23/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	885	1	885	1	0.00
23/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	9336	9	9336	9	0.00
23/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	4068	4	4068	4	8,000.00
23/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	856	1	856	1	0.00
23/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1619	2	1619	2	1,933.00
23/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7859	8	7859	8	0.00
23/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	11742	12	11742	12	0.00
23/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	3346	4	3346	4	1,933.00
23/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	11658	12	11658	12	0.00
23/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	1883	2	1883	2	400.00
23/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1378	1	1378	1	8,000.00
23/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	11825	12	11825	12	0.00
23/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	8663	9	8663	9	0.00
23/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	4351	5	4351	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
23/12/2013	R186 On 07-August-14			Bond Future	8.38	117.2179	8.3779	117.2179	0.00
23/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4654	4	4654	4	0.00
23/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4735	5	4735	5	0.00
23/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4694	5	4694	5	0.00
23/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	7553	7	7553	7	0.00
23/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	5310	6	5310	6	0.00
23/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	5399	6	5399	6	0.00
23/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	5355	6	5355	6	0.00
23/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3097	3	3097	3	840.00
23/12/2013	R186 On 06-November-14			Bond Future	8.47	118.8499	8.4726	118.8499	0.00
23/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8963	9	8963	9	0.00
23/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4463	4	4463	4	0.00
23/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4535	4	4535	4	0.00
23/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4499	4	4499	4	0.00
23/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	7206	7	7206	7	0.00
23/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	7255	8	7255	8	0.00
23/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	7157	7	7157	7	0.00
23/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3400	4	3400	4	2,010.00
23/12/2013	R197 On 06-February-14			Bond Future	277.09	277.0467	277.0935	277.0467	2,049.00
23/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	2907	3	2907	3	0.00
23/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	2917	3	2917	3	0.00
23/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	2897	3	2897	3	0.00
23/12/2013	R201 On 06-February-14			Bond Future	4.84	104.4489	4.8446	104.4489	0.00
23/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	393	0	393	0	0.00
23/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	399	0	399	0	0.00
23/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	406	0	406	0	0.00
23/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	54	0	54	0	0.00
23/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	52	0	52	0	0.00
23/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	56	0	56	0	0.00
23/12/2013	R201 On 08-May-14			Bond Future	4.65	105.8210	4.6546	105.8210	0.00
23/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	275	0	275	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
23/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	278	0	278	0	0.00
23/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	272	0	272	0	0.00
23/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	217	0	217	0	0.00
23/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	214	0	214	0	0.00
23/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	220	0	220	0	0.00
23/12/2013	R201 On 07-August-14			Bond Future	4.04	102.8533	4.0387	102.8533	0.00
23/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	515	0	515	0	0.00
23/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	520	0	520	0	0.00
23/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	518	0	518	0	0.00
23/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	61	0	61	0	0.00
23/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	60	0	60	0	0.00
23/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	60	0	60	0	0.00
23/12/2013	R202 On 06-February-14			Bond Future	214.07	212.9051	214.0679	212.9051	44,679.00
23/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	5078	4	5078	4	0.00
23/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	5058	4	5058	4	0.00
23/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	5068	4	5068	4	0.00
23/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
23/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
23/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
23/12/2013	R203 On 06-February-14			Bond Future	6.89	107.5076	6.8868	107.5076	10,389.00
23/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	26	0	26	0	16.00
23/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	67	0	67	0	0.00
23/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	622	1	622	1	13.00
23/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	62	0	62	0	0.00
23/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	65	0	65	0	0.00
23/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3092	3	3092	3	0.00
23/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	2497	3	2497	3	0.00
23/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2437	3	2437	3	0.00
23/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	773	1	773	1	0.00
23/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	2467	3	2467	3	0.00
23/12/2013	R203 On 08-May-14			Bond Future	7.02	104.7598	7.0212	104.7598	0.00
23/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	140	0	140	0	0.00
23/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	951	1	951	1	29.00
23/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	134	0	134	0	0.00

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23/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	137	0	137	0	0.00
23/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1864	2	1864	2	16.00
23/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4065	4	4065	4	0.00
23/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	735	1	735	1	0.00
23/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4036	4	4036	4	0.00
23/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4008	4	4008	4	0.00
23/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1496	2	1496	2	0.00
23/12/2013	R203 On 07-August-14			Bond Future	7.16	106.1866	7.1570	106.1866	0.00
23/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1683	2	1683	2	0.00
23/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1668	2	1668	2	0.00
23/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1653	2	1653	2	0.00
23/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	1048	1	1048	1	46.00
23/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1271	1	1271	1	0.00
23/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1259	1	1259	1	0.00
23/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1284	1	1284	1	0.00
23/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	1935	2	1935	2	0.00
23/12/2013	R203 On 06-November-14			Bond Future	7.31	103.5041	7.3098	103.5041	0.00
23/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	1077	1	1077	1	45.00
23/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	1097	1	1097	1	0.00
23/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	1087	1	1087	1	0.00
23/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2291	2	2291	2	0.00
23/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2259	2	2259	2	0.00
23/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2275	2	2275	2	0.00
23/12/2013	R204 On 06-February-14			Bond Future	7.13	104.4502	7.1330	104.4502	29,549.00
23/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	112	0	112	0	0.00
23/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	117	0	117	0	0.00
23/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	121	0	121	0	0.00
23/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3201	3	3201	3	0.00
23/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3163	3	3163	3	0.00
23/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3240	3	3240	3	0.00
23/12/2013	R204 On 08-May-14			Bond Future	7.25	105.8224	7.2535	105.8224	0.00
23/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	248	0	248	0	0.00
23/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	243	0	243	0	0.00
23/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	253	0	253	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
23/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5110	5	5110	5	0.00
23/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5146	5	5146	5	0.00
23/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5073	5	5073	5	0.00
23/12/2013	R204 On 07-August-14			Bond Future	7.37	103.2325	7.3735	103.2325	0.00
23/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2264	2	2264	2	0.00
23/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2964	3	2964	3	0.00
23/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2283	2	2283	2	0.00
23/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	2244	2	2244	2	0.00
23/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1464	2	1464	2	530.00
23/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	1997	2	1997	2	0.00
23/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	1962	2	1962	2	0.00
23/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	1979	2	1979	2	0.00
23/12/2013	R204 On 06-November-14			Bond Future	7.50	104.6697	7.4975	104.6697	0.00
23/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1695	2	1695	2	0.00
23/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1710	2	1710	2	0.00
23/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3467	3	3467	3	0.00
23/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1681	2	1681	2	0.00
23/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	3465	4	3465	4	0.00
23/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	1751	2	1751	2	1,270.00
23/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	3443	4	3443	4	0.00
23/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	3487	4	3487	4	0.00
23/12/2013	R207 On 06-February-14			Bond Future	7.43	99.4863	7.4271	99.4863	22,098.00
23/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	149	0	149	0	0.00
23/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	144	0	144	0	0.00
23/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	155	0	155	0	0.00
23/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	3886	4	3886	4	0.00
23/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	3930	4	3930	4	0.00
23/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	3842	4	3842	4	0.00
23/12/2013	R207 On 08-May-14			Bond Future	7.55	100.7932	7.5451	100.7932	0.00
23/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	267	0	267	0	0.00
23/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	273	0	273	0	0.00
23/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	262	0	262	0	0.00
23/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	6571	7	6571	7	0.00
23/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	6615	7	6615	7	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
23/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	6527	7	6527	7	0.00
23/12/2013	R207 On 07-August-14			Bond Future	7.66	98.5257	7.6626	98.5257	0.00
23/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2607	3	2607	3	0.00
23/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2651	3	2651	3	0.00
23/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2629	3	2629	3	0.00
23/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	2467	3	2467	3	0.00
23/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	2489	3	2489	3	0.00
23/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2446	3	2446	3	0.00
23/12/2013	R207 On 06-November-14			Bond Future	7.78	99.8974	7.7775	99.8974	0.00
23/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	2246	2	2246	2	0.00
23/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	2211	2	2211	2	0.00
23/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	2228	2	2228	2	0.00
23/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4043	4	4043	4	0.00
23/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4018	4	4018	4	0.00
23/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	3993	4	3993	4	0.00
23/12/2013	R208 On 06-February-14			Bond Future	7.59	97.6585	7.5937	97.6585	11,157.00
23/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	106	0	106	0	0.00
23/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	115	0	115	0	0.00
23/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	110	0	110	0	0.00
23/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	4692	5	4692	5	0.00
23/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	4641	5	4641	5	0.00
23/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	4744	5	4744	5	0.00
23/12/2013	R208 On 08-May-14			Bond Future	7.70	95.5456	7.6993	95.5456	0.00
23/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	240	0	240	0	0.00
23/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	250	0	250	0	0.00
23/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	245	0	245	0	0.00
23/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	7779	8	7779	8	0.00
23/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	7677	8	7677	8	0.00
23/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	7728	8	7728	8	0.00
23/12/2013	R208 On 07-August-14			Bond Future	7.80	96.8469	7.8030	96.8469	0.00
23/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2746	3	2746	3	0.00
23/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	4079	4	4079	4	0.00
23/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2721	3	2721	3	0.00
23/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2771	3	2771	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
23/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	1761	2	1761	2	630.00
23/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	2761	3	2761	3	0.00
23/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	2737	3	2737	3	0.00
23/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	2786	3	2786	3	0.00
23/12/2013	R208 On 06-November-14			Bond Future	7.91	94.7984	7.9096	94.7984	0.00
23/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	2163	2	2163	2	0.00
23/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	2202	2	2202	2	0.00
23/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	2182	2	2182	2	0.00
23/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4763	5	4763	5	0.00
23/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	4403	5	4403	5	0.00
23/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2001	2	2001	2	1,520.00
23/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	4433	5	4433	5	0.00
23/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	4374	5	4374	5	0.00
23/12/2013	R209 On 06-February-14			Bond Future	8.98	75.9296	8.9773	75.9296	23,535.00
23/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	838	1	838	1	0.00
23/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	880	1	880	1	0.00
23/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	859	1	859	1	0.00
23/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	4266	5	4266	5	0.00
23/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4146	4	4146	4	0.00
23/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4206	5	4206	5	0.00
23/12/2013	R209 On 08-May-14			Bond Future	9.07	73.7827	9.0670	73.7827	0.00
23/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5944	6	5944	6	0.00
23/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	730	1	730	1	0.00
23/12/2013	R209 On 08-May-14	9.50	Call	Bond Future	5367	5	5367	5	0.00
23/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	718	1	718	1	0.00
23/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	6495	6	6495	6	0.00
23/12/2013	R209 On 08-May-14	8.50	Call	Bond Future	1892	2	1892	2	640.00
23/12/2013	R209 On 08-May-14	9.00	Call	Bond Future	3392	3	3392	3	640.00
23/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6966	7	6966	7	0.00
23/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	706	1	706	1	0.00
23/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	10724	11	10724	11	0.00
23/12/2013	R209 On 08-May-14	9.50	Put	Bond Future	2251	2	2251	2	640.00
23/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	10802	11	10802	11	0.00
23/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	1933	2	1933	2	883.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	10645	11	10645	11	0.00
23/12/2013	R209 On 08-May-14	9.00	Put	Bond Future	3894	4	3894	4	0.00
23/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	1673	2	1673	2	7,262.00
23/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1480	2	1480	2	10,000.00
23/12/2013	R209 On 08-May-14	8.50	Put	Bond Future	6311	7	6311	7	0.00
23/12/2013	R209 On 07-August-14			Bond Future	9.15	74.7877	9.1543	74.7877	0.00
23/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	4313	4	4313	4	0.00
23/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	4347	4	4347	4	0.00
23/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	4279	4	4279	4	0.00
23/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5044	5	5044	5	0.00
23/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5125	5	5125	5	0.00
23/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5084	5	5084	5	0.00
23/12/2013	R209 On 06-November-14			Bond Future	9.24	72.6839	9.2418	72.6839	0.00
23/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4580	4	4580	4	0.00
23/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4645	5	4645	5	0.00
23/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4612	4	4612	4	0.00
23/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6434	7	6434	7	0.00
23/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6348	7	6348	7	0.00
23/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6391	7	6391	7	0.00
23/12/2013	R210 On 06-February-14			Bond Future	161.47	161.4387	161.4699	161.4387	1,319.00
23/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	20	0	20	0	0.00
23/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	30	0	30	0	0.00
23/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	40	0	40	0	0.00
23/12/2013	R211 On 06-February-14			Bond Future	129.08	129.0715	129.0778	129.0715	2,022.00
23/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	68	0	68	0	0.00
23/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	78	0	78	0	0.00
23/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	88	0	88	0	0.00
23/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
23/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
23/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
23/12/2013	R212 On 06-February-14			Bond Future	131.26	131.2383	131.2590	131.2383	21,791.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1731	2	1731	2	0.00
23/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1751	2	1751	2	0.00
23/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1741	2	1741	2	0.00
23/12/2013	R213 On 06-February-14			Bond Future	8.79	87.1566	8.7907	87.1566	21,284.00
23/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	783	1	783	1	0.00
23/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	764	1	764	1	0.00
23/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	745	1	745	1	0.00
23/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	4687	5	4687	5	0.00
23/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	4624	5	4624	5	0.00
23/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	4751	5	4751	5	0.00
23/12/2013	R213 On 08-May-14			Bond Future	8.88	84.7642	8.8839	84.7642	0.00
23/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	768	1	768	1	0.00
23/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	755	1	755	1	0.00
23/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	780	1	780	1	0.00
23/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	10963	11	10963	11	0.00
23/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11041	11	11041	11	0.00
23/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	10886	11	10886	11	0.00
23/12/2013	R213 On 07-August-14			Bond Future	8.98	85.9186	8.9760	85.9186	0.00
23/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	4368	4	4368	4	0.00
23/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4438	4	4438	4	0.00
23/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	4403	4	4403	4	0.00
23/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5352	6	5352	6	0.00
23/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5311	6	5311	6	0.00
23/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5393	6	5393	6	0.00
23/12/2013	R213 On 06-November-14			Bond Future	9.07	83.5764	9.0698	83.5764	0.00
23/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4767	5	4767	5	0.00
23/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4833	5	4833	5	0.00
23/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4800	5	4800	5	0.00
23/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	6437	7	6437	7	0.00
23/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	6480	7	6480	7	0.00
23/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6395	7	6395	7	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
23/12/2013	R214 On 06-February-14			Bond Future	9.08	76.7733	9.0779	76.7733	5,455.00
23/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	2022	2	2022	2	0.00
23/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1986	2	1986	2	0.00
23/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1950	2	1950	2	0.00
23/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	2601	3	2601	3	0.00
23/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	2645	3	2645	3	0.00
23/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	2557	3	2557	3	0.00
23/12/2013	R214 On 08-May-14			Bond Future	9.17	74.4972	9.1654	74.4972	0.00
23/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	3358	3	3358	3	0.00
23/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	3392	3	3392	3	0.00
23/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	3323	3	3323	3	0.00
23/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	4607	5	4607	5	0.00
23/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	4652	5	4652	5	0.00
23/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	4697	5	4697	5	0.00
23/12/2013	R248 On 06-February-14			Bond Future	9.13	99.5150	9.1340	99.5150	12,135.00
23/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	444	1	444	1	0.00
23/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	343	1	343	1	0.00
23/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	242	1	242	1	0.00
23/12/2013	R248 On 08-May-14			Bond Future	9.22	96.4005	9.2237	96.4005	1,375.00
23/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
23/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	1744	2	1744	2	0.00
23/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	1642	2	1642	2	0.00
23/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	1846	2	1846	2	0.00