



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For January 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	2025 On 06-February-14			Bond Future	110.38	110.3768	110.3785	110.3768	0.00
14/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
14/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
14/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
14/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	622	1	622	1	0.00
14/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	612	1	612	1	0.00
14/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	632	1	632	1	0.00
14/01/2014	2037 On 06-February-14			Bond Future	9.14	94.7646	9.1421	94.7646	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
14/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	2205	3	2205	3	0.00
14/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	2117	3	2117	3	0.00
14/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	2030	3	2030	3	0.00
14/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
14/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
14/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
14/01/2014	2037 On 08-May-14			Bond Future	9.24	96.0114	9.2425	96.0114	0.00
14/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	1298	2	1298	2	0.00
14/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	1124	2	1124	2	0.00
14/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	1211	2	1211	2	0.00
14/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
14/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
14/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
14/01/2014	2037 On 07-August-14			Bond Future	9.34	93.0494	9.3443	93.0494	0.00
14/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
14/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
14/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
14/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	2720	2	2720	2	0.00
14/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	2629	2	2629	2	0.00
14/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	2537	2	2537	2	0.00
14/01/2014	2038 On 06-February-14			Bond Future	107.74	107.7413	107.7443	107.7413	24.00
14/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	734	1	734	1	0.00
14/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	744	1	744	1	0.00
14/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	754	1	754	1	0.00
14/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
14/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
14/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
14/01/2014	2050 On 06-February-14			Bond Future	113.70	113.7008	113.7038	113.7008	472.00
14/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3704	4	3704	4	0.00
14/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3694	4	3694	4	0.00
14/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3714	4	3714	4	0.00
14/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
14/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
14/01/2014	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
14/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	AL37 On 06-February-14			Index Future	413.49	414.1290	413.4910	414.1290	0.00
14/01/2014	AL37 On 08-May-14			Index Future	418.93	419.5770	418.9310	419.5770	0.00
14/01/2014	AL7T On 06-February-14			Index Future	487.66	489.0940	487.6570	489.0940	1.00
14/01/2014	AL7T On 08-May-14			Index Future	494.07	495.5280	494.0720	495.5280	0.00
14/01/2014	ALBI On 06-February-14			Index Future	439.01	440.6200	439.0120	440.6200	803.00
14/01/2014	ALBI On 08-May-14			Index Future	444.79	446.4170	444.7870	446.4170	35.00
14/01/2014	ALBI On 07-August-14			Index Future	450.78	452.4400	450.7820	452.4400	0.00
14/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	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
14/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2014	EL28 On 06-February-14			Bond Future	114.34	114.3338	114.3369	114.3338	0.00
14/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3347	3	3347	3	0.00
14/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3327	3	3327	3	0.00
14/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3337	3	3337	3	0.00
14/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
14/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
14/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
14/01/2014	ES33 On 06-February-14			Bond Future	9.71	84.3525	9.7138	84.3525	6,292.00
14/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
14/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
14/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
14/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	1222	1	1222	1	0.00
14/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	1146	1	1146	1	0.00
14/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	1297	1	1297	1	0.00
14/01/2014	ES33 On 08-May-14			Bond Future	9.83	81.6803	9.8335	81.6803	0.00
14/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
14/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
14/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
14/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2091	2	2091	2	0.00
14/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2016	1	2016	1	0.00
14/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2166	2	2166	2	0.00
14/01/2014	GOVI On 06-February-14			GOVI	438.39	439.9090	438.3880	439.9090	481.00
14/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
14/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
14/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
14/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	16020	0	16020	0	0.00
14/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	16220	0	16220	0	0.00
14/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	16120	0	16120	0	0.00
14/01/2014	GOVI On 08-May-14			GOVI	444.16	445.6960	444.1550	445.6960	0.00
14/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	21450	4	21450	4	0.00

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14/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	21550	4	21550	4	0.00
14/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	21650	4	21650	4	0.00
14/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
14/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
14/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
14/01/2014	GOVI On 07-August-14			GOVI	450.14	451.7090	450.1410	451.7090	0.00
14/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
14/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
14/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
14/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	98490	8	98490	8	0.00
14/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	98690	8	98690	8	0.00
14/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	98590	8	98590	8	0.00
14/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/01/2014	IGOV On 06-February-14			Index Future	201.44	201.4470	201.4400	201.4470	1,334.00
14/01/2014	IGOV On 08-May-14			Index Future	204.12	204.1220	204.1150	204.1220	7.00
14/01/2014	ILBI On 06-February-14			Index Future	543.55	543.5500	543.5480	543.5500	190.00
14/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
14/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/01/2014	JBAF On 15-January-14			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	1,000.00
14/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.29	94.7300	5.2900	94.7300	0.00
14/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.33	94.6900	5.3300	94.6900	0.00
14/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.45	94.5800	5.4500	94.5800	0.00
14/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.50	94.5100	5.5000	94.5100	3,000.00
14/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.68	94.3800	5.6800	94.3800	1,000.00
14/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	5.96	94.1300	5.9600	94.1300	1,000.00
14/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.26	93.8200	6.2600	93.8200	0.00
14/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.56	93.5100	6.5600	93.5100	150.00
14/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.87	93.2200	6.8700	93.2200	3,200.00
14/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.14	92.9400	7.1400	92.9400	0.00
14/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.43	92.6600	7.4300	92.6600	0.00

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14/01/2014	R023 On 06-February-14			Bond Future	7.96	102.4846	7.9645	102.4846	11,268.00
14/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	725	0	725	0	0.00
14/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	662	0	662	0	0.00
14/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	789	0	789	0	0.00
14/01/2014	R023 On 08-May-14			Bond Future	8.07	99.9165	8.0674	99.9165	0.00
14/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	2860	3	2860	3	0.00
14/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	2923	3	2923	3	0.00
14/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	2987	3	2987	3	0.00
14/01/2014	R157 On 06-February-14			Bond Future	6.22	116.4286	6.2166	116.4286	32,412.00
14/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	21	0	21	0	0.00
14/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	24	0	24	0	0.00
14/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	23	0	23	0	0.00
14/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	935	1	935	1	0.00
14/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	950	1	950	1	0.00
14/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	920	1	920	1	0.00
14/01/2014	R157 On 08-May-14			Bond Future	6.40	111.1528	6.3986	111.1528	0.00
14/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	73	0	73	0	0.00
14/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	71	0	71	0	0.00
14/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	70	0	70	0	0.00
14/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1703	2	1703	2	0.00
14/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1691	2	1691	2	0.00
14/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1715	2	1715	2	0.00
14/01/2014	R157 On 07-August-14			Bond Future	6.62	112.6529	6.6232	112.6529	0.00
14/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	702	1	702	1	0.00
14/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	708	1	708	1	0.00
14/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	714	1	714	1	0.00
14/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	574	1	574	1	0.00
14/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	569	1	569	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
14/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	564	1	564	1	0.00
14/01/2014	R157 On 06-November-14			Bond Future	6.93	107.4221	6.9295	107.4221	0.00
14/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	372	0	372	0	0.00
14/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	369	0	369	0	0.00
14/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	375	0	375	0	0.00
14/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	984	1	984	1	0.00
14/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	995	1	995	1	0.00
14/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	990	1	990	1	0.00
14/01/2014	R186 On 06-February-14			Bond Future	8.27	119.6586	8.2670	119.6586	61,696.00
14/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	258	0	258	0	0.00
14/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	4458	5	4458	5	0.00
14/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	247	0	247	0	0.00
14/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	270	0	270	0	0.00
14/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	4916	4	4916	4	0.00
14/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	4835	4	4835	4	0.00
14/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	328	0	328	0	250.00
14/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	4997	4	4997	4	0.00
14/01/2014	R186 On 08-May-14			Bond Future	8.37	121.2329	8.3679	121.2329	740.00
14/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	583	1	583	1	0.00
14/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	4465	5	4465	5	0.00
14/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	594	1	594	1	0.00
14/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	8506	9	8506	9	0.00
14/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	3392	4	3392	4	8,000.00
14/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	572	1	572	1	0.00
14/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	1189	1	1189	1	1,933.00
14/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	7044	8	7044	8	0.00
14/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	12187	12	12187	12	0.00
14/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3341	3	3341	3	1,933.00
14/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	12100	11	12100	11	0.00
14/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	1801	2	1801	2	400.00
14/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1281	1	1281	1	8,000.00
14/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	12274	12	12274	12	0.00
14/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	8966	8	8966	8	0.00
14/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4408	4	4408	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
14/01/2014	R186 On 07-August-14			Bond Future	8.47	117.5785	8.4679	117.5785	0.00
14/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	4135	4	4135	4	0.00
14/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	4212	5	4212	5	0.00
14/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	4173	5	4173	5	0.00
14/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	6917	7	6917	7	0.00
14/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	5544	5	5544	5	0.00
14/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	5638	5	5638	5	0.00
14/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	5591	5	5591	5	0.00
14/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3218	3	3218	3	840.00
14/01/2014	R186 On 06-November-14			Bond Future	8.56	119.2252	8.5648	119.2252	0.00
14/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	8396	9	8396	9	0.00
14/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	4073	4	4073	4	0.00
14/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	4141	4	4141	4	0.00
14/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	4107	4	4107	4	0.00
14/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	7572	7	7572	7	0.00
14/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	7623	7	7623	7	0.00
14/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	7521	7	7521	7	0.00
14/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3591	3	3591	3	2,010.00
14/01/2014	R197 On 06-February-14			Bond Future	276.72	276.7216	276.7247	276.7216	2,049.00
14/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	3275	3	3275	3	0.00
14/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	3285	3	3285	3	0.00
14/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	3265	3	3265	3	0.00
14/01/2014	R201 On 06-February-14			Bond Future	5.21	104.2175	5.2126	104.2175	0.00
14/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	137	0	137	0	0.00
14/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	142	0	142	0	0.00
14/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	146	0	146	0	0.00
14/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	110	0	110	0	0.00
14/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	106	0	106	0	0.00
14/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	114	0	114	0	0.00
14/01/2014	R201 On 08-May-14			Bond Future	5.18	105.5885	5.1766	105.5885	0.00
14/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	124	0	124	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
14/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	126	0	126	0	0.00
14/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	122	0	122	0	0.00
14/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	382	0	382	0	0.00
14/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	378	0	378	0	0.00
14/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	387	0	387	0	0.00
14/01/2014	R201 On 07-August-14			Bond Future	4.96	102.6048	4.9555	102.6048	0.00
14/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	281	0	281	0	0.00
14/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	285	0	285	0	0.00
14/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	283	0	283	0	0.00
14/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	160	0	160	0	0.00
14/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	159	0	159	0	0.00
14/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	157	0	157	0	0.00
14/01/2014	R202 On 06-February-14			Bond Future	212.41	212.4042	212.4086	212.4042	44,679.00
14/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	3419	3	3419	3	0.00
14/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	3399	3	3399	3	0.00
14/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	3409	3	3409	3	0.00
14/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
14/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
14/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
14/01/2014	R203 On 06-February-14			Bond Future	7.01	107.3715	7.0145	107.3715	10,779.00
14/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	1	0	1	0	16.00
14/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	5	0	5	0	0.00
14/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	270	0	270	0	13.00
14/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	5	0	5	0	0.00
14/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	5	0	5	0	0.00
14/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3477	3	3477	3	0.00
14/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	2850	3	2850	3	0.00
14/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	2784	3	2784	3	0.00
14/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	830	1	830	1	0.00
14/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	2817	3	2817	3	0.00
14/01/2014	R203 On 08-May-14			Bond Future	7.16	104.6240	7.1594	104.6240	0.00
14/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	95	0	95	0	0.00
14/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	753	1	753	1	29.00
14/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	90	0	90	0	0.00

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14/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	93	0	93	0	0.00
14/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1570	2	1570	2	16.00
14/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4435	4	4435	4	0.00
14/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	855	1	855	1	0.00
14/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4405	4	4405	4	0.00
14/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4376	4	4376	4	0.00
14/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1712	2	1712	2	0.00
14/01/2014	R203 On 07-August-14			Bond Future	7.31	106.0358	7.3125	106.0358	0.00
14/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1478	2	1478	2	0.00
14/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1464	2	1464	2	0.00
14/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1450	2	1450	2	0.00
14/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	906	1	906	1	46.00
14/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1499	1	1499	1	0.00
14/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1485	1	1485	1	0.00
14/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1512	1	1512	1	0.00
14/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2224	2	2224	2	0.00
14/01/2014	R203 On 06-November-14			Bond Future	7.48	103.3598	7.4775	103.3598	0.00
14/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	967	1	967	1	45.00
14/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	986	1	986	1	0.00
14/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	977	1	977	1	0.00
14/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2610	3	2610	3	0.00
14/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2577	2	2577	2	0.00
14/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2594	3	2594	3	0.00
14/01/2014	R204 On 06-February-14			Bond Future	7.28	104.1760	7.2839	104.1760	29,769.00
14/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	10	0	10	0	0.00
14/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	10	0	10	0	0.00
14/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	11	0	11	0	0.00
14/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	3716	4	3716	4	0.00
14/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	3674	4	3674	4	0.00
14/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	3758	4	3758	4	0.00
14/01/2014	R204 On 08-May-14			Bond Future	7.41	105.5465	7.4140	105.5465	0.00
14/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	150	0	150	0	0.00
14/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	147	0	147	0	0.00
14/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	153	0	153	0	0.00

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14/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	5640	5	5640	5	0.00
14/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	5678	6	5678	6	0.00
14/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	5601	5	5601	5	0.00
14/01/2014	R204 On 07-August-14			Bond Future	7.55	102.9401	7.5484	102.9401	0.00
14/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1916	2	1916	2	0.00
14/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2554	3	2554	3	0.00
14/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1934	2	1934	2	0.00
14/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1898	2	1898	2	0.00
14/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1703	2	1703	2	530.00
14/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2299	2	2299	2	0.00
14/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2261	2	2261	2	0.00
14/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2280	2	2280	2	0.00
14/01/2014	R204 On 06-November-14			Bond Future	7.68	104.3817	7.6827	104.3817	0.00
14/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1442	2	1442	2	0.00
14/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1455	2	1455	2	0.00
14/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	3064	3	3064	3	0.00
14/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1429	1	1429	1	0.00
14/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	3861	4	3861	4	0.00
14/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	1997	2	1997	2	1,270.00
14/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	3838	4	3838	4	0.00
14/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	3884	4	3884	4	0.00
14/01/2014	R207 On 06-February-14			Bond Future	7.56	99.2433	7.5629	99.2433	22,098.00
14/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	16	0	16	0	0.00
14/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	15	0	15	0	0.00
14/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	17	0	17	0	0.00
14/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	4389	4	4389	4	0.00
14/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	4437	4	4437	4	0.00
14/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	4341	4	4341	4	0.00
14/01/2014	R207 On 08-May-14			Bond Future	7.69	100.5489	7.6882	100.5489	0.00
14/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	157	0	157	0	0.00
14/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	161	0	161	0	0.00
14/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	154	0	154	0	0.00
14/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	7104	7	7104	7	0.00
14/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7149	7	7149	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
14/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	7058	7	7058	7	0.00
14/01/2014	R207 On 07-August-14			Bond Future	7.82	98.2657	7.8167	98.2657	0.00
14/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	2212	2	2212	2	0.00
14/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	2252	2	2252	2	0.00
14/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	2232	2	2232	2	0.00
14/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	2734	3	2734	3	0.00
14/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	2757	3	2757	3	0.00
14/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	2711	3	2711	3	0.00
14/01/2014	R207 On 06-November-14			Bond Future	7.94	99.6419	7.9387	99.6419	0.00
14/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1931	2	1931	2	0.00
14/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1899	2	1899	2	0.00
14/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1915	2	1915	2	0.00
14/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4396	4	4396	4	0.00
14/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4370	4	4370	4	0.00
14/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4343	4	4343	4	0.00
14/01/2014	R208 On 06-February-14			Bond Future	7.72	97.4860	7.7202	97.4860	11,157.00
14/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	8	0	8	0	0.00
14/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	10	0	10	0	0.00
14/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	9	0	9	0	0.00
14/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	5256	5	5256	5	0.00
14/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	5201	5	5201	5	0.00
14/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	5311	5	5311	5	0.00
14/01/2014	R208 On 08-May-14			Bond Future	7.83	95.3726	7.8316	95.3726	0.00
14/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	148	0	148	0	0.00
14/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	155	0	155	0	0.00
14/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	151	0	151	0	0.00
14/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	8359	8	8359	8	0.00
14/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	8254	8	8254	8	0.00
14/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	8307	8	8307	8	0.00
14/01/2014	R208 On 07-August-14			Bond Future	7.94	96.6597	7.9441	96.6597	0.00
14/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	2354	2	2354	2	0.00
14/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3593	4	3593	4	0.00
14/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	2332	2	2332	2	0.00
14/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	2377	3	2377	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
14/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	1968	2	1968	2	630.00
14/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	3062	3	3062	3	0.00
14/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	3036	3	3036	3	0.00
14/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3089	3	3089	3	0.00
14/01/2014	R208 On 06-November-14			Bond Future	8.06	94.6165	8.0560	94.6165	0.00
14/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1906	2	1906	2	0.00
14/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1942	2	1942	2	0.00
14/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1924	2	1924	2	0.00
14/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	4334	5	4334	5	0.00
14/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	4840	5	4840	5	0.00
14/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2266	2	2266	2	1,520.00
14/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	4871	5	4871	5	0.00
14/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	4808	5	4808	5	0.00
14/01/2014	R209 On 06-February-14			Bond Future	9.05	76.2315	9.0504	76.2315	23,535.00
14/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	286	0	286	0	0.00
14/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	310	0	310	0	0.00
14/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	298	0	298	0	0.00
14/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4264	4	4264	4	0.00
14/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	4126	4	4126	4	0.00
14/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	4194	4	4194	4	0.00
14/01/2014	R209 On 08-May-14			Bond Future	9.14	74.0899	9.1422	74.0899	0.00
14/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5405	6	5405	6	0.00
14/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	551	1	551	1	0.00
14/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	4843	5	4843	5	0.00
14/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	541	1	541	1	0.00
14/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5945	6	5945	6	0.00
14/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1563	2	1563	2	640.00
14/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2949	3	2949	3	640.00
14/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	6407	7	6407	7	0.00
14/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	531	1	531	1	0.00
14/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	11103	11	11103	11	0.00
14/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2282	2	2282	2	640.00
14/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	11184	11	11184	11	0.00
14/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	1950	2	1950	2	883.00

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14/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	11022	11	11022	11	0.00
14/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4007	4	4007	4	0.00
14/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1679	2	1679	2	7,262.00
14/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1478	1	1478	1	10,000.00
14/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6538	6	6538	6	0.00
14/01/2014	R209 On 07-August-14			Bond Future	9.23	75.0898	9.2329	75.0898	0.00
14/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3978	4	3978	4	0.00
14/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	4010	4	4010	4	0.00
14/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3945	4	3945	4	0.00
14/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5279	5	5279	5	0.00
14/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5363	5	5363	5	0.00
14/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5321	5	5321	5	0.00
14/01/2014	R209 On 06-November-14			Bond Future	9.32	72.9963	9.3219	72.9963	0.00
14/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	4343	5	4343	5	0.00
14/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4405	5	4405	5	0.00
14/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	4374	5	4374	5	0.00
14/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	6770	6	6770	6	0.00
14/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	6683	6	6683	6	0.00
14/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	6726	6	6726	6	0.00
14/01/2014	R210 On 06-February-14			Bond Future	161.92	161.9180	161.9210	161.9180	1,319.00
14/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	431	0	431	0	0.00
14/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	411	0	411	0	0.00
14/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	421	0	421	0	0.00
14/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
14/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
14/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
14/01/2014	R211 On 06-February-14			Bond Future	128.79	128.7943	128.7907	128.7943	3,522.00
14/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	209	0	209	0	0.00
14/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	219	0	219	0	0.00
14/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	199	0	199	0	0.00
14/01/2014	R212 On 06-February-14			Bond Future	131.28	131.2833	131.2841	131.2833	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
14/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	1706	2	1706	2	0.00
14/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	1726	2	1726	2	0.00
14/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	1716	2	1716	2	0.00
14/01/2014	R213 On 06-February-14			Bond Future	8.85	87.5558	8.8473	87.5558	21,529.00
14/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	271	0	271	0	0.00
14/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	260	0	260	0	0.00
14/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	249	0	249	0	0.00
14/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	4620	4	4620	4	0.00
14/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	4548	4	4548	4	0.00
14/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	4692	4	4692	4	0.00
14/01/2014	R213 On 08-May-14			Bond Future	8.94	85.1702	8.9421	85.1702	0.00
14/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	562	1	562	1	0.00
14/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	552	1	552	1	0.00
14/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	572	1	572	1	0.00
14/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	11198	11	11198	11	0.00
14/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	11278	11	11278	11	0.00
14/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	11119	11	11119	11	0.00
14/01/2014	R213 On 07-August-14			Bond Future	9.04	86.3195	9.0373	86.3195	0.00
14/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	4002	4	4002	4	0.00
14/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	4069	4	4069	4	0.00
14/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	4035	4	4035	4	0.00
14/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5441	5	5441	5	0.00
14/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5399	5	5399	5	0.00
14/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5484	5	5484	5	0.00
14/01/2014	R213 On 06-November-14			Bond Future	9.13	83.9899	9.1321	83.9899	0.00
14/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4469	5	4469	5	0.00
14/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4533	5	4533	5	0.00
14/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4501	5	4501	5	0.00
14/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6595	6	6595	6	0.00
14/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	6639	6	6639	6	0.00
14/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6551	6	6551	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
14/01/2014	R214 On 06-February-14			Bond Future	9.14	77.1279	9.1356	77.1279	5,455.00
14/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	1180	1	1180	1	0.00
14/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	1148	1	1148	1	0.00
14/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	1117	1	1117	1	0.00
14/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2213	2	2213	2	0.00
14/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2262	2	2262	2	0.00
14/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2165	2	2165	2	0.00
14/01/2014	R214 On 08-May-14			Bond Future	9.22	74.8578	9.2247	74.8578	0.00
14/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2895	3	2895	3	0.00
14/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2928	3	2928	3	0.00
14/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2863	3	2863	3	0.00
14/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4598	4	4598	4	0.00
14/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	4644	4	4644	4	0.00
14/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	4691	4	4691	4	0.00
14/01/2014	R248 On 06-February-14			Bond Future	9.21	99.7722	9.2115	99.7722	12,135.00
14/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	1217	1	1217	1	0.00
14/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	1116	1	1116	1	0.00
14/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	1015	0	1015	0	0.00
14/01/2014	R248 On 08-May-14			Bond Future	9.30	96.6631	9.3034	96.6631	1,375.00
14/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
14/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	2525	2	2525	2	0.00
14/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	2423	2	2423	2	0.00
14/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	2627	2	2627	2	0.00