



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
15/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	2025 On 06-February-14			Bond Future	110.38	110.3785	110.3830	110.3785	0.00
15/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
15/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
15/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
15/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	617	1	617	1	0.00
15/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	607	1	607	1	0.00
15/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	627	1	627	1	0.00
15/01/2014	2037 On 06-February-14			Bond Future	9.22	94.1309	9.2194	94.1309	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
15/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	1508	2	1508	2	0.00
15/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	1421	2	1421	2	0.00
15/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	1333	2	1333	2	0.00
15/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 08-May-14			Bond Future	9.32	95.3693	9.3223	95.3693	0.00
15/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	592	1	592	1	0.00
15/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	418	1	418	1	0.00
15/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	505	1	505	1	0.00
15/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 07-August-14			Bond Future	9.43	92.3972	9.4267	92.3972	0.00
15/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
15/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	3436	3	3436	3	0.00
15/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	3345	3	3345	3	0.00
15/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	3253	3	3253	3	0.00
15/01/2014	2038 On 06-February-14			Bond Future	107.75	107.7443	107.7526	107.7443	24.00
15/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	743	1	743	1	0.00
15/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	753	1	753	1	0.00
15/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	763	1	763	1	0.00
15/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2050 On 06-February-14			Bond Future	113.71	113.7038	113.7132	113.7038	472.00
15/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3713	4	3713	4	0.00
15/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3703	4	3703	4	0.00
15/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3723	4	3723	4	0.00
15/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
15/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
15/01/2014	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
15/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	AL37 On 06-February-14			Index Future	412.67	413.4910	412.6650	413.4910	0.00
15/01/2014	AL37 On 08-May-14			Index Future	418.09	418.9310	418.0940	418.9310	0.00
15/01/2014	AL7T On 06-February-14			Index Future	485.95	487.6570	485.9470	487.6570	1.00
15/01/2014	AL7T On 08-May-14			Index Future	492.34	494.0720	492.3400	494.0720	0.00
15/01/2014	ALBI On 06-February-14			Index Future	437.15	439.0120	437.1480	439.0120	803.00
15/01/2014	ALBI On 08-May-14			Index Future	442.90	444.7870	442.8990	444.7870	35.00
15/01/2014	ALBI On 07-August-14			Index Future	448.87	450.7820	448.8670	450.7820	0.00
15/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	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
15/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2014	EL28 On 06-February-14			Bond Future	114.35	114.3369	114.3464	114.3369	0.00
15/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3356	3	3356	3	0.00
15/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3336	3	3336	3	0.00
15/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3346	3	3346	3	0.00
15/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
15/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
15/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
15/01/2014	ES33 On 06-February-14			Bond Future	9.79	83.8388	9.7853	83.8388	6,292.00
15/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
15/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
15/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
15/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	1747	1	1747	1	0.00
15/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	1671	1	1671	1	0.00
15/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	1822	1	1822	1	0.00
15/01/2014	ES33 On 08-May-14			Bond Future	9.91	81.1598	9.9075	81.1598	0.00
15/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
15/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
15/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
15/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2623	2	2623	2	0.00
15/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2548	2	2548	2	0.00
15/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2698	2	2698	2	0.00
15/01/2014	GOVI On 06-February-14			GOVI	436.63	438.3880	436.6340	438.3880	481.00
15/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	33560	2	33560	2	0.00
15/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	33760	2	33760	2	0.00
15/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	33660	2	33660	2	0.00
15/01/2014	GOVI On 08-May-14			GOVI	442.38	444.1550	442.3780	444.1550	0.00
15/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	3680	2	3680	2	0.00

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15/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	3780	2	3780	2	0.00
15/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	3880	2	3880	2	0.00
15/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 07-August-14			GOVI	448.34	450.1410	448.3400	450.1410	0.00
15/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
15/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	116500	10	116500	10	0.00
15/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	116700	10	116700	10	0.00
15/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	116600	10	116600	10	0.00
15/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/01/2014	IGOV On 06-February-14			Index Future	201.43	201.4400	201.4340	201.4400	1,335.00
15/01/2014	IGOV On 08-May-14			Index Future	204.11	204.1150	204.1080	204.1150	7.00
15/01/2014	ILBI On 06-February-14			Index Future	543.47	543.5480	543.4720	543.5480	190.00
15/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
15/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/01/2014	JBAF On 15-January-14			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	0.00
15/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.29	94.7100	5.2900	94.7100	0.00
15/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.33	94.6700	5.3300	94.6700	0.00
15/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.45	94.5500	5.4500	94.5500	0.00
15/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.50	94.5000	5.5000	94.5000	3,000.00
15/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.68	94.3200	5.6800	94.3200	1,000.00
15/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	5.96	94.0400	5.9600	94.0400	1,000.00
15/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.26	93.7400	6.2600	93.7400	0.00
15/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	150.00
15/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.87	93.1300	6.8700	93.1300	3,200.00
15/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
15/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00

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15/01/2014	R023 On 06-February-14			Bond Future	8.03	102.1403	8.0265	102.1403	11,268.00
15/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	1116	1	1116	1	0.00
15/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	1052	1	1052	1	0.00
15/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	1180	1	1180	1	0.00
15/01/2014	R023 On 08-May-14			Bond Future	8.13	99.5677	8.1320	99.5677	0.00
15/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	3255	3	3255	3	0.00
15/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	3319	3	3319	3	0.00
15/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	3383	3	3383	3	0.00
15/01/2014	R157 On 06-February-14			Bond Future	6.24	116.3979	6.2423	116.3979	32,412.00
15/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	17	0	17	0	0.00
15/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	19	0	19	0	0.00
15/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	18	0	18	0	0.00
15/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	971	1	971	1	0.00
15/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	987	1	987	1	0.00
15/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	956	1	956	1	0.00
15/01/2014	R157 On 08-May-14			Bond Future	6.43	111.1217	6.4295	111.1217	0.00
15/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	67	0	67	0	0.00
15/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	65	0	65	0	0.00
15/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	64	0	64	0	0.00
15/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1739	2	1739	2	0.00
15/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1727	2	1727	2	0.00
15/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1752	2	1752	2	0.00
15/01/2014	R157 On 07-August-14			Bond Future	6.66	112.6197	6.6620	112.6197	0.00
15/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	678	1	678	1	0.00
15/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	684	1	684	1	0.00
15/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	690	1	690	1	0.00
15/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	592	1	592	1	0.00
15/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	587	1	587	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
15/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	582	1	582	1	0.00
15/01/2014	R157 On 06-November-14			Bond Future	6.98	107.3899	6.9812	107.3899	0.00
15/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	356	0	356	0	0.00
15/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	353	0	353	0	0.00
15/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	359	0	359	0	0.00
15/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	1012	1	1012	1	0.00
15/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	1023	1	1023	1	0.00
15/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	1017	1	1017	1	0.00
15/01/2014	R186 On 06-February-14			Bond Future	8.35	118.9567	8.3495	118.9567	61,696.00
15/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	164	0	164	0	0.00
15/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	3840	4	3840	4	0.00
15/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	156	0	156	0	0.00
15/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	173	0	173	0	0.00
15/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	5542	5	5542	5	0.00
15/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	5458	5	5458	5	0.00
15/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	431	0	431	0	250.00
15/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	5626	5	5626	5	0.00
15/01/2014	R186 On 08-May-14			Bond Future	8.45	120.5217	8.4534	120.5217	740.00
15/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	492	1	492	1	0.00
15/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	4028	4	4028	4	0.00
15/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	502	1	502	1	0.00
15/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	7912	9	7912	9	0.00
15/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	3027	3	3027	3	8,000.00
15/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	483	1	483	1	0.00
15/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	1012	1	1012	1	1,933.00
15/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	6492	7	6492	7	0.00
15/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	12826	12	12826	12	0.00
15/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3633	3	3633	3	1,933.00
15/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	12738	12	12738	12	0.00
15/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	1978	2	1978	2	400.00
15/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1416	1	1416	1	8,000.00
15/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	12914	12	12914	12	0.00
15/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	9518	9	9518	9	0.00
15/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4773	4	4773	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
15/01/2014	R186 On 07-August-14			Bond Future	8.56	116.8559	8.5567	116.8559	0.00
15/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	3797	4	3797	4	0.00
15/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	3870	4	3870	4	0.00
15/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	3834	4	3834	4	0.00
15/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	6454	7	6454	7	0.00
15/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	5942	6	5942	6	0.00
15/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	6040	6	6040	6	0.00
15/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	5991	6	5991	6	0.00
15/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3495	3	3495	3	840.00
15/01/2014	R186 On 06-November-14			Bond Future	8.66	118.4941	8.6570	118.4941	0.00
15/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	7919	8	7919	8	0.00
15/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	3768	4	3768	4	0.00
15/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	3833	4	3833	4	0.00
15/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	3800	4	3800	4	0.00
15/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	8016	8	8016	8	0.00
15/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	8069	8	8069	8	0.00
15/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	7963	8	7963	8	0.00
15/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3864	4	3864	4	2,010.00
15/01/2014	R197 On 06-February-14			Bond Future	276.73	276.7247	276.7335	276.7247	2,049.00
15/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	3267	3	3267	3	0.00
15/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	3277	3	3277	3	0.00
15/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	3257	3	3257	3	0.00
15/01/2014	R201 On 06-February-14			Bond Future	5.24	104.1667	5.2450	104.1667	0.00
15/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	121	0	121	0	0.00
15/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	126	0	126	0	0.00
15/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	130	0	130	0	0.00
15/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	121	0	121	0	0.00
15/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	117	0	117	0	0.00
15/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	125	0	125	0	0.00
15/01/2014	R201 On 08-May-14			Bond Future	5.22	105.5371	5.2229	105.5371	0.00
15/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	117	0	117	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
15/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	119	0	119	0	0.00
15/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	115	0	115	0	0.00
15/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	403	0	403	0	0.00
15/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	398	0	398	0	0.00
15/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	407	0	407	0	0.00
15/01/2014	R201 On 07-August-14			Bond Future	5.03	102.5511	5.0344	102.5511	0.00
15/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	267	0	267	0	0.00
15/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	271	0	271	0	0.00
15/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	269	0	269	0	0.00
15/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	175	0	175	0	0.00
15/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	173	0	173	0	0.00
15/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	171	0	171	0	0.00
15/01/2014	R202 On 06-February-14			Bond Future	212.42	212.4086	212.4222	212.4086	44,679.00
15/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	3432	3	3432	3	0.00
15/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	3412	3	3412	3	0.00
15/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	3422	3	3422	3	0.00
15/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
15/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
15/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
15/01/2014	R203 On 06-February-14			Bond Future	7.05	107.2456	7.0506	107.2456	10,779.00
15/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	1	0	1	0	16.00
15/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	4	0	4	0	0.00
15/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	225	0	225	0	13.00
15/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	3	0	3	0	0.00
15/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	3	0	3	0	0.00
15/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3591	3	3591	3	0.00
15/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	2963	3	2963	3	0.00
15/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	2898	3	2898	3	0.00
15/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	901	1	901	1	0.00
15/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	2930	3	2930	3	0.00
15/01/2014	R203 On 08-May-14			Bond Future	7.20	104.4963	7.1986	104.4963	0.00
15/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	86	0	86	0	0.00
15/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	707	1	707	1	29.00
15/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	82	0	82	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
15/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	84	0	84	0	0.00
15/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1498	2	1498	2	16.00
15/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4543	4	4543	4	0.00
15/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	900	1	900	1	0.00
15/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4513	4	4513	4	0.00
15/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4484	4	4484	4	0.00
15/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1782	2	1782	2	0.00
15/01/2014	R203 On 07-August-14			Bond Future	7.36	105.9049	7.3554	105.9049	0.00
15/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1419	1	1419	1	0.00
15/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1405	1	1405	1	0.00
15/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1391	1	1391	1	0.00
15/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	863	1	863	1	46.00
15/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1558	1	1558	1	0.00
15/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1544	1	1544	1	0.00
15/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1572	2	1572	2	0.00
15/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2300	2	2300	2	0.00
15/01/2014	R203 On 06-November-14			Bond Future	7.52	103.2284	7.5249	103.2284	0.00
15/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	1059	0	1059	0	14.00
15/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	926	1	926	1	45.00
15/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	945	1	945	1	0.00
15/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	935	1	935	1	0.00
15/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	2459	0	2459	0	0.00
15/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2690	3	2690	3	0.00
15/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2656	3	2656	3	0.00
15/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2673	3	2673	3	0.00
15/01/2014	R204 On 06-February-14			Bond Future	7.33	104.0144	7.3305	104.0144	29,769.00
15/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	6	0	6	0	0.00
15/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	6	0	6	0	0.00
15/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	7	0	7	0	0.00
15/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	3903	4	3903	4	0.00
15/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	3861	4	3861	4	0.00
15/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	3946	4	3946	4	0.00
15/01/2014	R204 On 08-May-14			Bond Future	7.46	105.3828	7.4638	105.3828	0.00
15/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	133	0	133	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
15/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	130	0	130	0	0.00
15/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	137	0	137	0	0.00
15/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	5817	6	5817	6	0.00
15/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	5855	6	5855	6	0.00
15/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	5778	6	5778	6	0.00
15/01/2014	R204 On 07-August-14			Bond Future	7.60	102.7726	7.6017	102.7726	0.00
15/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1823	2	1823	2	0.00
15/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2446	3	2446	3	0.00
15/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1841	2	1841	2	0.00
15/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1806	2	1806	2	0.00
15/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1792	2	1792	2	530.00
15/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2404	2	2404	2	0.00
15/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2365	2	2365	2	0.00
15/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2384	2	2384	2	0.00
15/01/2014	R204 On 06-November-14			Bond Future	7.74	104.2132	7.7400	104.2132	0.00
15/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1375	1	1375	1	0.00
15/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1387	1	1387	1	0.00
15/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	2952	3	2952	3	0.00
15/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1362	1	1362	1	0.00
15/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	3994	4	3994	4	0.00
15/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	2086	2	2086	2	1,270.00
15/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	3970	4	3970	4	0.00
15/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	4017	4	4017	4	0.00
15/01/2014	R207 On 06-February-14			Bond Future	7.62	99.0599	7.6197	99.0599	22,098.00
15/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	10	0	10	0	0.00
15/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	9	0	9	0	0.00
15/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	10	0	10	0	0.00
15/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	4647	4	4647	4	0.00
15/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	4695	4	4695	4	0.00
15/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	4598	4	4598	4	0.00
15/01/2014	R207 On 08-May-14			Bond Future	7.75	100.3631	7.7482	100.3631	0.00
15/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	137	0	137	0	0.00
15/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	140	0	140	0	0.00
15/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	134	0	134	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
15/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	7351	7	7351	7	0.00
15/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7397	7	7397	7	0.00
15/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	7305	7	7305	7	0.00
15/01/2014	R207 On 07-August-14			Bond Future	7.88	98.0759	7.8802	98.0759	0.00
15/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	2081	2	2081	2	0.00
15/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	2120	2	2120	2	0.00
15/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	2101	2	2101	2	0.00
15/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	2875	3	2875	3	0.00
15/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	2898	3	2898	3	0.00
15/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	2851	3	2851	3	0.00
15/01/2014	R207 On 06-November-14			Bond Future	8.01	99.4507	8.0061	99.4507	0.00
15/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1825	2	1825	2	0.00
15/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1794	2	1794	2	0.00
15/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1809	2	1809	2	0.00
15/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4567	4	4567	4	0.00
15/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4540	4	4540	4	0.00
15/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4513	4	4513	4	0.00
15/01/2014	R208 On 06-February-14			Bond Future	7.78	97.2269	7.7773	97.2269	11,157.00
15/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	5	0	5	0	0.00
15/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	5	0	5	0	0.00
15/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	5	0	5	0	0.00
15/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	5550	5	5550	5	0.00
15/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	5494	5	5494	5	0.00
15/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	5605	5	5605	5	0.00
15/01/2014	R208 On 08-May-14			Bond Future	7.89	95.1101	7.8914	95.1101	0.00
15/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	127	0	127	0	0.00
15/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	133	0	133	0	0.00
15/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	130	0	130	0	0.00
15/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	8641	8	8641	8	0.00
15/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	8535	8	8535	8	0.00
15/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	8588	8	8588	8	0.00
15/01/2014	R208 On 07-August-14			Bond Future	8.01	96.3922	8.0068	96.3922	0.00
15/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	2214	2	2214	2	0.00
15/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3411	4	3411	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
15/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	2193	2	2193	2	0.00
15/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	2236	2	2236	2	0.00
15/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	2092	2	2092	2	630.00
15/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	3228	3	3228	3	0.00
15/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	3200	3	3200	3	0.00
15/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3256	3	3256	3	0.00
15/01/2014	R208 On 06-November-14			Bond Future	8.12	94.3465	8.1220	94.3465	0.00
15/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1793	2	1793	2	0.00
15/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1826	2	1826	2	0.00
15/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1810	2	1810	2	0.00
15/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	4142	4	4142	4	0.00
15/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	5036	5	5036	5	0.00
15/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2385	2	2385	2	1,520.00
15/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	5068	5	5068	5	0.00
15/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	5003	5	5003	5	0.00
15/01/2014	R209 On 06-February-14			Bond Future	9.12	75.7081	9.1228	75.7081	23,535.00
15/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	197	0	197	0	0.00
15/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	215	0	215	0	0.00
15/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	206	0	206	0	0.00
15/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4714	4	4714	4	0.00
15/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	4570	4	4570	4	0.00
15/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	4641	4	4641	4	0.00
15/01/2014	R209 On 08-May-14			Bond Future	9.22	73.5597	9.2168	73.5597	0.00
15/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5028	5	5028	5	0.00
15/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	474	1	474	1	0.00
15/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	4487	5	4487	5	0.00
15/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	465	1	465	1	0.00
15/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5549	6	5549	6	0.00
15/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1391	2	1391	2	640.00
15/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2683	3	2683	3	640.00
15/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	5997	6	5997	6	0.00
15/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	457	1	457	1	0.00
15/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	11573	11	11573	11	0.00
15/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2473	2	2473	2	640.00

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15/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	11655	11	11655	11	0.00
15/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2119	2	2119	2	883.00
15/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	11492	11	11492	11	0.00
15/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4287	4	4287	4	0.00
15/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1830	2	1830	2	7,262.00
15/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1614	1	1614	1	10,000.00
15/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6912	7	6912	7	0.00
15/01/2014	R209 On 07-August-14			Bond Future	9.31	74.5513	9.3098	74.5513	0.00
15/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3705	4	3705	4	0.00
15/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3737	4	3737	4	0.00
15/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3674	4	3674	4	0.00
15/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5559	5	5559	5	0.00
15/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5646	5	5646	5	0.00
15/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5603	5	5603	5	0.00
15/01/2014	R209 On 06-November-14			Bond Future	9.40	72.4513	9.4012	72.4513	0.00
15/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	4079	4	4079	4	0.00
15/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4138	4	4138	4	0.00
15/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	4108	4	4108	4	0.00
15/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	7068	7	7068	7	0.00
15/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	6978	7	6978	7	0.00
15/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	7023	7	7023	7	0.00
15/01/2014	R210 On 06-February-14			Bond Future	161.93	161.9210	161.9298	161.9210	1,319.00
15/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	440	0	440	0	0.00
15/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	420	0	420	0	0.00
15/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	430	0	430	0	0.00
15/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
15/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
15/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
15/01/2014	R211 On 06-February-14			Bond Future	128.78	128.7907	128.7797	128.7907	2,022.00
15/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	220	0	220	0	0.00
15/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	230	0	230	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
15/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	210	0	210	0	0.00
15/01/2014	R212 On 06-February-14			Bond Future	131.29	131.2841	131.2865	131.2841	21,791.00
15/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	1704	2	1704	2	0.00
15/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	1724	2	1724	2	0.00
15/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	1714	2	1714	2	0.00
15/01/2014	R213 On 06-February-14			Bond Future	8.92	87.0584	8.9246	87.0584	21,529.00
15/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	182	0	182	0	0.00
15/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	174	0	174	0	0.00
15/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	166	0	166	0	0.00
15/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	5124	5	5124	5	0.00
15/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	5050	5	5050	5	0.00
15/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	5199	5	5199	5	0.00
15/01/2014	R213 On 08-May-14			Bond Future	9.02	84.6663	9.0219	84.6663	0.00
15/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	479	1	479	1	0.00
15/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	470	1	470	1	0.00
15/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	488	1	488	1	0.00
15/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	11714	11	11714	11	0.00
15/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	11795	11	11795	11	0.00
15/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	11634	11	11634	11	0.00
15/01/2014	R213 On 07-August-14			Bond Future	9.12	85.8075	9.1196	85.8075	0.00
15/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	3710	4	3710	4	0.00
15/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	3773	4	3773	4	0.00
15/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	3742	4	3742	4	0.00
15/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5754	5	5754	5	0.00
15/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5710	5	5710	5	0.00
15/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5799	5	5799	5	0.00
15/01/2014	R213 On 06-November-14			Bond Future	9.22	83.4719	9.2171	83.4719	0.00
15/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4180	4	4180	4	0.00
15/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4241	5	4241	5	0.00
15/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4210	5	4210	5	0.00
15/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6920	7	6920	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
15/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	6965	7	6965	7	0.00
15/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6875	7	6875	7	0.00
15/01/2014	R214 On 06-February-14			Bond Future	9.21	76.6639	9.2081	76.6639	5,455.00
15/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	929	1	929	1	0.00
15/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	902	1	902	1	0.00
15/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	876	1	876	1	0.00
15/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2526	2	2526	2	0.00
15/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2579	2	2579	2	0.00
15/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2474	2	2474	2	0.00
15/01/2014	R214 On 08-May-14			Bond Future	9.30	74.3877	9.2993	74.3877	0.00
15/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2632	3	2632	3	0.00
15/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2663	3	2663	3	0.00
15/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2601	3	2601	3	0.00
15/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4899	5	4899	5	0.00
15/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	4947	5	4947	5	0.00
15/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	4996	5	4996	5	0.00
15/01/2014	R248 On 06-February-14			Bond Future	9.29	99.1795	9.2889	99.1795	12,135.00
15/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	1979	1	1979	1	0.00
15/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	1878	1	1878	1	0.00
15/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	1777	1	1777	1	0.00
15/01/2014	R248 On 08-May-14			Bond Future	9.38	96.0624	9.3833	96.0624	1,375.00
15/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
15/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	3297	3	3297	3	0.00
15/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	3195	2	3195	2	0.00
15/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	3399	3	3399	3	0.00