



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
24/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	2025 On 06-February-14			Bond Future	109.93	110.3136	109.9304	110.3136	0.00
24/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
24/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
24/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
24/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	1070	1	1070	1	0.00
24/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	1060	1	1060	1	0.00
24/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	1080	1	1080	1	0.00
24/01/2014	2037 On 06-February-14			Bond Future	9.37	92.6211	9.3700	92.6211	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
24/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	175	1	175	1	0.00
24/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	88	1	88	1	0.00
24/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	0	1	0	1	0.00
24/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
24/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
24/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
24/01/2014	2037 On 08-May-14			Bond Future	9.48	93.8528	9.4763	93.8528	0.00
24/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
24/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
24/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
24/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	833	0	833	0	0.00
24/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	746	0	746	0	0.00
24/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	920	0	920	0	0.00
24/01/2014	2037 On 07-August-14			Bond Future	9.58	90.9166	9.5792	90.9166	0.00
24/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
24/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
24/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
24/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	4736	4	4736	4	0.00
24/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	4644	4	4644	4	0.00
24/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	4553	4	4553	4	0.00
24/01/2014	2038 On 06-February-14			Bond Future	107.64	107.7418	107.6403	107.7418	24.00
24/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	630	1	630	1	0.00
24/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	640	1	640	1	0.00
24/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	650	1	650	1	0.00
24/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
24/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
24/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
24/01/2014	2050 On 06-February-14			Bond Future	113.46	113.4601	113.4582	113.4601	472.00
24/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3458	3	3458	3	0.00
24/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3448	3	3448	3	0.00
24/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3468	3	3468	3	0.00
24/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
24/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
24/01/2014	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
24/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	AL37 On 06-February-14			Index Future	407.97	409.2890	407.9660	409.2890	0.00
24/01/2014	AL37 On 08-May-14			Index Future	413.39	414.7310	413.3900	414.7310	0.00
24/01/2014	AL7T On 06-February-14			Index Future	478.33	480.1450	478.3320	480.1450	1.00
24/01/2014	AL7T On 08-May-14			Index Future	484.69	486.5290	484.6920	486.5290	0.00
24/01/2014	ALBI On 06-February-14			Index Future	431.38	433.1130	431.3770	433.1130	723.00
24/01/2014	ALBI On 08-May-14			Index Future	437.11	438.8720	437.1130	438.8720	118.00
24/01/2014	ALBI On 07-August-14			Index Future	443.27	445.0520	443.2660	445.0520	0.00
24/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	CES1 On 20-April-18			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
24/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2014	EL28 On 06-February-14			Bond Future	114.16	114.1627	114.1606	114.1627	0.00
24/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3171	3	3171	3	0.00
24/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3151	3	3151	3	0.00
24/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3161	3	3161	3	0.00
24/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
24/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
24/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
24/01/2014	ES33 On 06-February-14			Bond Future	9.93	82.7010	9.9287	82.7010	6,292.00
24/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
24/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
24/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
24/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	2783	2	2783	2	0.00
24/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	2707	2	2707	2	0.00
24/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	2858	2	2858	2	0.00
24/01/2014	ES33 On 08-May-14			Bond Future	10.05	80.0185	10.0540	80.0185	0.00
24/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
24/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
24/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
24/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	3661	3	3661	3	0.00
24/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	3586	3	3586	3	0.00
24/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	3736	3	3736	3	0.00
24/01/2014	GOVI On 06-February-14			GOVI	430.95	432.6290	430.9490	432.6290	483.00
24/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
24/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
24/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
24/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	90410	7	90410	7	0.00
24/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	90610	7	90610	7	0.00
24/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	90510	7	90510	7	0.00
24/01/2014	GOVI On 08-May-14			GOVI	436.68	438.3820	436.6790	438.3820	0.00
24/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
24/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00

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24/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
24/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	53210	4	53210	4	0.00
24/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	53310	4	53310	4	0.00
24/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	53110	4	53110	4	0.00
24/01/2014	GOVI On 07-August-14			GOVI	442.83	444.5550	442.8260	444.5550	0.00
24/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
24/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
24/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
24/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	171640	15	171640	15	0.00
24/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	171840	15	171840	15	0.00
24/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	171740	15	171740	15	0.00
24/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/01/2014	IGOV On 06-February-14			Index Future	200.57	200.8620	200.5700	200.8620	1,321.00
24/01/2014	IGOV On 08-May-14			Index Future	203.26	203.5580	203.2620	203.5580	30.00
24/01/2014	IGOV On 07-August-14			Index Future	206.15	206.4490	206.1480	206.4490	0.00
24/01/2014	IGOV On 06-November-14			Index Future	209.22	209.5210	209.2160	209.5210	0.00
24/01/2014	ILBI On 06-February-14			Index Future	543.75	544.4530	543.7470	544.4530	190.00
24/01/2014	ILBI On 08-May-14			Index Future	551.07	551.7890	551.0730	551.7890	0.00
24/01/2014	ILBI On 07-August-14			Index Future	558.96	559.6900	558.9600	559.6900	20.00
24/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
24/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.36	94.6700	5.3600	94.6700	0.00
24/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.42	94.6600	5.4200	94.6600	4,000.00
24/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.63	94.4900	5.6300	94.4900	0.00
24/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.73	94.2500	5.7300	94.2500	4,000.00
24/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.00	94.1600	6.0000	94.1600	1,000.00
24/01/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.10	94.0100	6.1000	94.0100	0.00
24/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.37	93.7800	6.3700	93.7800	1,000.00
24/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.72	93.5100	6.7200	93.5100	0.00
24/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.98	93.2300	6.9800	93.2300	150.00

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24/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.24	92.9400	7.2400	92.9400	3,200.00
24/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.48	92.6900	7.4800	92.6900	0.00
24/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.71	92.4500	7.7100	92.4500	0.00
24/01/2014	R023 On 06-February-14			Bond Future	8.30	100.4636	8.2973	100.4636	11,257.00
24/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	2796	2	2796	2	0.00
24/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	2733	2	2733	2	0.00
24/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	2860	2	2860	2	0.00
24/01/2014	R023 On 08-May-14			Bond Future	8.41	97.8827	8.4117	97.8827	330.00
24/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	4944	5	4944	5	0.00
24/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	5008	5	5008	5	0.00
24/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	5072	5	5072	5	0.00
24/01/2014	R157 On 06-February-14			Bond Future	6.49	116.1270	6.4915	116.1270	32,412.00
24/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	1352	1	1352	1	0.00
24/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	1368	1	1368	1	0.00
24/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	1336	1	1336	1	0.00
24/01/2014	R157 On 08-May-14			Bond Future	6.72	110.8631	6.7180	110.8631	0.00
24/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	30	0	30	0	0.00
24/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	29	0	29	0	0.00
24/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	29	0	29	0	0.00
24/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	2091	2	2091	2	0.00
24/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	2078	2	2078	2	0.00
24/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	2104	2	2104	2	0.00
24/01/2014	R157 On 07-August-14			Bond Future	6.96	112.4251	6.9602	112.4251	0.00
24/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	510	1	510	1	0.00
24/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	515	1	515	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
24/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	520	1	520	1	0.00
24/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	750	1	750	1	0.00
24/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	744	1	744	1	0.00
24/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	738	1	738	1	0.00
24/01/2014	R157 On 06-November-14			Bond Future	7.27	107.2760	7.2745	107.2760	0.00
24/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	271	0	271	0	0.00
24/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	268	0	268	0	0.00
24/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	273	0	273	0	0.00
24/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	1172	1	1172	1	0.00
24/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	1185	1	1185	1	0.00
24/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	1178	1	1178	1	0.00
24/01/2014	R186 On 06-February-14			Bond Future	8.57	116.9692	8.5656	116.9692	62,238.00
24/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	9	0	9	0	0.00
24/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	2139	3	2139	3	0.00
24/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	8	0	8	0	0.00
24/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	10	0	10	0	0.00
24/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	7244	7	7244	7	0.00
24/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	7152	7	7152	7	0.00
24/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	586	0	586	0	250.00
24/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	7336	7	7336	7	0.00
24/01/2014	R186 On 08-May-14			Bond Future	8.68	118.5247	8.6757	118.5247	950.00
24/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	273	0	273	0	0.00
24/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	2982	3	2982	3	0.00
24/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	279	0	279	0	0.00
24/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	6431	7	6431	7	0.00
24/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	2151	2	2151	2	8,000.00
24/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	267	0	267	0	0.00
24/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	617	1	617	1	1,933.00
24/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	5137	6	5137	6	0.00
24/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	14472	14	14472	14	0.00
24/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	4453	4	4453	4	1,933.00
24/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	14381	14	14381	14	0.00
24/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	2489	2	2489	2	400.00
24/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1801	2	1801	2	8,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	14564	14	14564	14	0.00
24/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	10989	10	10989	10	0.00
24/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	5762	5	5762	5	0.00
24/01/2014	R186 On 07-August-14			Bond Future	8.78	114.9023	8.7787	114.9023	0.00
24/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	2969	3	2969	3	0.00
24/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	3031	3	3031	3	0.00
24/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	3000	3	3000	3	0.00
24/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	5310	6	5310	6	0.00
24/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	6924	7	6924	7	0.00
24/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	7033	7	7033	7	0.00
24/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	6978	7	6978	7	0.00
24/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	4172	4	4172	4	840.00
24/01/2014	R186 On 06-November-14			Bond Future	8.88	116.6012	8.8763	116.6012	0.00
24/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	6741	7	6741	7	0.00
24/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	3016	3	3016	3	0.00
24/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	3072	3	3072	3	0.00
24/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	3044	3	3044	3	0.00
24/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	9018	9	9018	9	0.00
24/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	9075	9	9075	9	0.00
24/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	8961	9	8961	9	0.00
24/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	4444	4	4444	4	2,010.00
24/01/2014	R197 On 06-February-14			Bond Future	275.75	275.5381	275.7478	275.5381	2,049.00
24/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	4252	4	4252	4	0.00
24/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	4262	4	4262	4	0.00
24/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	4242	4	4242	4	0.00
24/01/2014	R201 On 06-February-14			Bond Future	5.54	103.9841	5.5368	103.9841	0.00
24/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	18	0	18	0	0.00
24/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	19	0	19	0	0.00
24/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	21	0	21	0	0.00
24/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	262	0	262	0	0.00
24/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	255	0	255	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
24/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	270	0	270	0	0.00
24/01/2014	R201 On 08-May-14			Bond Future	5.61	105.3668	5.6149	105.3668	0.00
24/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	54	0	54	0	0.00
24/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	55	0	55	0	0.00
24/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	53	0	53	0	0.00
24/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	576	1	576	1	0.00
24/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	571	0	571	0	0.00
24/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	581	1	581	1	0.00
24/01/2014	R201 On 07-August-14			Bond Future	5.52	102.4411	5.5240	102.4411	0.00
24/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	176	0	176	0	0.00
24/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	179	0	179	0	0.00
24/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	178	0	178	0	0.00
24/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	260	0	260	0	0.00
24/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	258	0	258	0	0.00
24/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	256	0	256	0	0.00
24/01/2014	R202 On 06-February-14			Bond Future	211.25	211.8802	211.2453	211.8802	44,679.00
24/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	3220	4	3220	4	0.00
24/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	3206	4	3206	4	0.00
24/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	3213	4	3213	4	0.00
24/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	968	1	968	1	0.00
24/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	971	1	971	1	0.00
24/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	964	1	964	1	0.00
24/01/2014	R203 On 06-February-14			Bond Future	7.33	106.5268	7.3345	106.5268	10,779.00
24/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
24/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	18	0	18	0	13.00
24/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	4493	4	4493	4	0.00
24/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	3862	4	3862	4	0.00
24/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	3796	3	3796	3	0.00
24/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	1596	1	1596	1	0.00
24/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	3829	4	3829	4	0.00
24/01/2014	R203 On 08-May-14			Bond Future	7.50	103.7828	7.5021	103.7828	140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	33	0	33	0	0.00
24/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	400	0	400	0	29.00
24/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	31	0	31	0	0.00
24/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	32	0	32	0	0.00
24/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	984	1	984	1	16.00
24/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	5391	5	5391	5	0.00
24/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	1286	1	1286	1	0.00
24/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	5361	5	5361	5	0.00
24/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	5330	5	5330	5	0.00
24/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	2375	2	2375	2	0.00
24/01/2014	R203 On 07-August-14			Bond Future	7.66	105.2448	7.6641	105.2448	0.00
24/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1006	1	1006	1	0.00
24/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	995	1	995	1	0.00
24/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	984	1	984	1	0.00
24/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	570	1	570	1	46.00
24/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1997	2	1997	2	0.00
24/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1980	2	1980	2	0.00
24/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	2014	2	2014	2	0.00
24/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2856	3	2856	3	0.00
24/01/2014	R203 On 06-November-14			Bond Future	7.83	102.6377	7.8334	102.6377	0.00
24/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	767	1	767	1	14.00
24/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	662	1	662	1	45.00
24/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	676	1	676	1	0.00
24/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	669	1	669	1	0.00
24/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	2950	3	2950	3	0.00
24/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	3208	3	3208	3	0.00
24/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	3170	3	3170	3	0.00
24/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	3189	3	3189	3	0.00
24/01/2014	R204 On 06-February-14			Bond Future	7.63	102.9844	7.6308	102.9844	29,703.00
24/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	5117	5	5117	5	0.00
24/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	5074	5	5074	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
24/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	5160	5	5160	5	0.00
24/01/2014	R204 On 08-May-14			Bond Future	7.78	104.3538	7.7803	104.3538	100.00
24/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	53	0	53	0	0.00
24/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	52	0	52	0	0.00
24/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	55	0	55	0	0.00
24/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	6958	7	6958	7	0.00
24/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	6999	7	6999	7	0.00
24/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	6918	7	6918	7	0.00
24/01/2014	R204 On 07-August-14			Bond Future	7.92	101.7917	7.9232	101.7917	0.00
24/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1290	1	1290	1	0.00
24/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	1800	2	1800	2	0.00
24/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1304	1	1304	1	0.00
24/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1276	1	1276	1	0.00
24/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	2322	2	2322	2	530.00
24/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	3051	3	3051	3	0.00
24/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	3004	3	3004	3	0.00
24/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	3028	3	3028	3	0.00
24/01/2014	R204 On 06-November-14			Bond Future	8.06	103.2965	8.0622	103.2965	0.00
24/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1006	1	1006	1	0.00
24/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1016	1	1016	1	0.00
24/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	2329	3	2329	3	0.00
24/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	997	1	997	1	0.00
24/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	4740	4	4740	4	0.00
24/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	2577	2	2577	2	1,270.00
24/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	4714	4	4714	4	0.00
24/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	4767	4	4767	4	0.00
24/01/2014	R207 On 06-February-14			Bond Future	7.92	97.7280	7.9199	97.7280	22,098.00
24/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	6021	6	6021	6	0.00
24/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	6070	6	6070	6	0.00
24/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	5971	6	5971	6	0.00
24/01/2014	R207 On 08-May-14			Bond Future	8.06	99.0276	8.0620	99.0276	90.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	55	0	55	0	0.00
24/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	56	0	56	0	0.00
24/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	53	0	53	0	0.00
24/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	8657	8	8657	8	0.00
24/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	8704	8	8704	8	0.00
24/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	8610	8	8610	8	0.00
24/01/2014	R207 On 07-August-14			Bond Future	8.20	96.7816	8.1983	96.7816	0.00
24/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	1479	2	1479	2	0.00
24/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	1510	2	1510	2	0.00
24/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	1494	2	1494	2	0.00
24/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	3616	3	3616	3	0.00
24/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	3644	3	3644	3	0.00
24/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	3589	3	3589	3	0.00
24/01/2014	R207 On 06-November-14			Bond Future	8.32	98.2125	8.3245	98.2125	0.00
24/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1369	1	1369	1	0.00
24/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1344	1	1344	1	0.00
24/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1357	1	1357	1	0.00
24/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	5410	5	5410	5	0.00
24/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	5380	5	5380	5	0.00
24/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	5350	5	5350	5	0.00
24/01/2014	R208 On 06-February-14			Bond Future	8.06	95.8083	8.0630	95.8083	11,167.00
24/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	7020	7	7020	7	0.00
24/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	6964	7	6964	7	0.00
24/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	7076	7	7076	7	0.00
24/01/2014	R208 On 08-May-14			Bond Future	8.19	93.6861	8.1881	93.6861	110.00
24/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	51	0	51	0	0.00
24/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	54	0	54	0	0.00
24/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	53	0	53	0	0.00
24/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	10046	10	10046	10	0.00
24/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	9936	10	9936	10	0.00
24/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	9991	10	9991	10	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
24/01/2014	R208 On 07-August-14			Bond Future	8.31	95.0059	8.3062	95.0059	0.00
24/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	1585	2	1585	2	0.00
24/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	2583	3	2583	3	0.00
24/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	1568	2	1568	2	0.00
24/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	1603	2	1603	2	0.00
24/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	2708	3	2708	3	630.00
24/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	4044	4	4044	4	0.00
24/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	4012	4	4012	4	0.00
24/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	4075	4	4075	4	0.00
24/01/2014	R208 On 06-November-14			Bond Future	8.42	93.0124	8.4210	93.0124	0.00
24/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1313	1	1313	1	0.00
24/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1341	1	1341	1	0.00
24/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1327	1	1327	1	0.00
24/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	3306	4	3306	4	0.00
24/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	5947	6	5947	6	0.00
24/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2942	3	2942	3	1,520.00
24/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	5982	6	5982	6	0.00
24/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	5911	6	5911	6	0.00
24/01/2014	R209 On 06-February-14			Bond Future	9.27	74.5293	9.2692	74.5293	23,535.00
24/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	25	0	25	0	0.00
24/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	29	0	29	0	0.00
24/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	27	0	27	0	0.00
24/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	5611	5	5611	5	0.00
24/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	5453	5	5453	5	0.00
24/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	5532	5	5532	5	0.00
24/01/2014	R209 On 08-May-14			Bond Future	9.37	72.3758	9.3661	72.3758	488.00
24/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	4217	5	4217	5	0.00
24/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	303	0	303	0	0.00
24/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	3717	4	3717	4	0.00
24/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	297	0	297	0	0.00
24/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	4704	5	4704	5	0.00
24/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1009	1	1009	1	640.00
24/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2099	2	2099	2	640.00
24/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	5126	5	5126	5	0.00

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24/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	291	0	291	0	0.00
24/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	12478	12	12478	12	0.00
24/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2776	3	2776	3	640.00
24/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	12562	12	12562	12	0.00
24/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2381	2	2381	2	883.00
24/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	12394	12	12394	12	0.00
24/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4776	5	4776	5	0.00
24/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	2057	2	2057	2	7,262.00
24/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1816	2	1816	2	10,000.00
24/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	7603	7	7603	7	0.00
24/01/2014	R209 On 07-August-14			Bond Future	9.46	73.3955	9.4574	73.3955	0.00
24/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3143	3	3143	3	0.00
24/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3172	3	3172	3	0.00
24/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3115	3	3115	3	0.00
24/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	6038	6	6038	6	0.00
24/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	6130	6	6130	6	0.00
24/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	6084	6	6084	6	0.00
24/01/2014	R209 On 06-November-14			Bond Future	9.55	71.3344	9.5453	71.3344	0.00
24/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	3565	4	3565	4	0.00
24/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	3620	4	3620	4	0.00
24/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	3593	4	3593	4	0.00
24/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	7558	7	7558	7	0.00
24/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	7463	7	7463	7	0.00
24/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	7511	7	7511	7	0.00
24/01/2014	R210 On 06-February-14			Bond Future	160.04	160.4207	160.0384	160.4207	1,319.00
24/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	1452	1	1452	1	0.00
24/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	1462	1	1462	1	0.00
24/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	1472	1	1472	1	0.00
24/01/2014	R211 On 06-February-14			Bond Future	128.62	128.6291	128.6195	128.6291	2,022.00
24/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	381	0	381	0	0.00
24/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	391	0	391	0	0.00
24/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	371	0	371	0	0.00
24/01/2014	R212 On 06-February-14			Bond Future	130.46	130.9417	130.4646	130.9417	21,791.00
24/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	2525	2	2525	2	0.00
24/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	2545	2	2545	2	0.00
24/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	2535	2	2535	2	0.00
24/01/2014	R213 On 06-February-14			Bond Future	9.12	85.3627	9.1205	85.3627	21,529.00
24/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	15	0	15	0	0.00
24/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	14	0	14	0	0.00
24/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	12	0	12	0	0.00
24/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	6433	6	6433	6	0.00
24/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	6352	6	6352	6	0.00
24/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	6515	6	6515	6	0.00
24/01/2014	R213 On 08-May-14			Bond Future	9.22	82.9600	9.2223	82.9600	190.00
24/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	280	0	280	0	0.00
24/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	274	0	274	0	0.00
24/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	286	0	286	0	0.00
24/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	12991	13	12991	13	0.00
24/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	13075	13	13075	13	0.00
24/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	12908	13	12908	13	0.00
24/01/2014	R213 On 07-August-14			Bond Future	9.32	84.1285	9.3195	84.1285	0.00
24/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	2976	3	2976	3	0.00
24/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	3032	3	3032	3	0.00
24/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	3004	3	3004	3	0.00
24/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	6464	6	6464	6	0.00
24/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	6416	6	6416	6	0.00
24/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	6512	6	6512	6	0.00
24/01/2014	R213 On 06-November-14			Bond Future	9.41	81.8318	9.4145	81.8318	0.00
24/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	3511	4	3511	4	0.00

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24/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	3566	4	3566	4	0.00
24/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	3539	4	3539	4	0.00
24/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	7653	7	7653	7	0.00
24/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	7701	7	7701	7	0.00
24/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	7605	7	7605	7	0.00
24/01/2014	R214 On 06-February-14			Bond Future	9.37	75.2919	9.3694	75.2919	5,455.00
24/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	297	0	297	0	0.00
24/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	284	0	284	0	0.00
24/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	270	0	270	0	0.00
24/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	3126	3	3126	3	0.00
24/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	3192	3	3192	3	0.00
24/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	3060	3	3060	3	0.00
24/01/2014	R214 On 08-May-14			Bond Future	9.46	73.0080	9.4641	73.0080	100.00
24/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2009	2	2009	2	0.00
24/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2035	2	2035	2	0.00
24/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	1982	2	1982	2	0.00
24/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	5495	5	5495	5	0.00
24/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	5548	5	5548	5	0.00
24/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	5602	5	5602	5	0.00
24/01/2014	R248 On 06-February-14			Bond Future	9.45	97.4322	9.4499	97.4322	12,135.00
24/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	3528	3	3528	3	0.00
24/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	3427	3	3427	3	0.00
24/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	3326	3	3326	3	0.00
24/01/2014	R248 On 08-May-14			Bond Future	9.55	94.3056	9.5481	94.3056	1,515.00
24/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
24/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	4854	4	4854	4	0.00
24/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	4752	4	4752	4	0.00
24/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	4956	4	4956	4	0.00