



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 18/12/2013 To: 18/12/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	2025 On 06-February-14			Bond Future	110.51	110.4946	110.5148	110.4946	0.00
18/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
18/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
18/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
18/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	485	1	0	1	0.00
18/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	475	0	0	0	0.00
18/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	495	1	0	1	0.00
18/12/2013	2037 On 06-February-14			Bond Future	9.16	94.1334	93.9325	94.1334	1,652.00
18/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	2006	2	2	2	0.00
18/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	1919	2	2	2	0.00
18/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	1832	2	2	2	0.00
18/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 08-May-14			Bond Future	9.27	95.3695	95.1661	95.3695	0.00
18/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	1095	1	1	1	0.00
18/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	920	1	1	1	0.00
18/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	1008	1	1	1	0.00
18/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 07-August-14			Bond Future	9.37	92.4130	92.2065	92.4130	0.00
18/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
18/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	2911	3	3	3	0.00
18/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	2819	3	3	3	0.00
18/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	2728	3	3	3	0.00
18/12/2013	2038 On 06-February-14			Bond Future	107.83	107.8058	107.8296	107.8058	24.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	820	1	1	1	0.00
18/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	830	1	1	1	0.00
18/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	840	1	1	1	0.00
18/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2050 On 06-February-14			Bond Future	113.30	112.1802	113.3043	112.1802	472.00
18/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	3304	2	3	2	0.00
18/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	3294	2	3	2	0.00
18/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	3314	2	3	2	0.00
18/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
18/12/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
18/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	AL37 On 06-February-14			Index Future	414.45	414.9230	414.4530	414.9230	0.00
18/12/2013	AL37 On 08-May-14			Index Future	419.90	420.3720	419.8960	420.3720	0.00
18/12/2013	AL7T On 06-February-14			Index Future	489.14	490.0230	489.1360	490.0230	1.00
18/12/2013	AL7T On 08-May-14			Index Future	495.56	496.4580	495.5600	496.4580	0.00
18/12/2013	ALBI On 06-February-14			Index Future	439.25	439.8980	439.2510	439.8980	802.00
18/12/2013	ALBI On 08-May-14			Index Future	445.02	445.6750	445.0190	445.6750	35.00
18/12/2013	ALBI On 07-August-14			Index Future	451.09	451.7530	451.0880	451.7530	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
18/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	C213 On 28-February-31			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
18/12/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2013	EL28 On 06-February-14			Bond Future	114.08	113.5052	114.0757	113.5052	0.00
18/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	3086	3	3	3	0.00
18/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	3066	2	3	2	0.00
18/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	3076	3	3	3	0.00
18/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
18/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
18/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
18/12/2013	ES33 On 06-February-14			Bond Future	9.74	83.7861	83.6286	83.7861	6,292.00
18/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
18/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
18/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
18/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1432	1	1	1	0.00
18/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1357	1	1	1	0.00
18/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1508	1	2	1	0.00
18/12/2013	ES33 On 08-May-14			Bond Future	9.86	81.1045	80.9449	81.1045	0.00
18/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
18/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
18/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
18/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2306	2	2	2	0.00
18/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2231	2	2	2	0.00
18/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2381	2	2	2	0.00
18/12/2013	GOVI On 06-February-14			GOVI	438.70	439.3280	438.7030	439.3280	479.00
18/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	12870	1	1	1	0.00
18/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	13070	1	1	1	0.00
18/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	12970	1	1	1	0.00
18/12/2013	GOVI On 08-May-14			GOVI	444.46	445.0980	444.4640	445.0980	0.00
18/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	24540	3	2	3	0.00
18/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	24640	3	2	3	0.00
18/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	24740	3	2	3	0.00
18/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 07-August-14			GOVI	450.53	451.1680	450.5250	451.1680	0.00
18/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
18/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	94650	9	9	9	0.00
18/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	94850	9	9	9	0.00
18/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	94750	9	9	9	0.00
18/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/12/2013	IGOV On 06-February-14			Index Future	201.79	201.6890	201.7870	201.6890	1,331.00
18/12/2013	IGOV On 08-May-14			Index Future	204.46	204.3620	204.4620	204.3620	7.00
18/12/2013	ILBI On 06-February-14			Index Future	546.28	544.1000	546.2820	544.1000	190.00
18/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
18/12/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/12/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.22	94.7900	94.7800	94.7900	0.00
18/12/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.21	94.8000	94.7900	94.8000	1,000.00
18/12/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.28	94.7300	94.7200	94.7300	0.00
18/12/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.32	94.6900	94.6800	94.6900	0.00
18/12/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.42	94.5900	94.5800	94.5900	0.00
18/12/2013	JBAF On	21-May-14			Jibar Tradeable Future	5.51	94.5000	94.4900	94.5000	0.00
18/12/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.67	94.3600	94.3300	94.3600	1,000.00
18/12/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.96	94.0500	94.0400	94.0500	1,000.00
18/12/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.36	93.6500	93.6400	93.6500	0.00
18/12/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.66	93.3500	93.3400	93.3500	150.00
18/12/2013	JBAF On	17-June-15			Jibar Tradeable Future	6.96	93.0500	93.0400	93.0500	3,200.00
18/12/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.25	92.7600	92.7500	92.7600	0.00
18/12/2013	R023 On	06-February-14			Bond Future	7.90	102.7433	102.5375	102.7433	11,257.00
18/12/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R023 On	06-February-14	7.85	Put	Bond Future	328	0	0	0	0.00
18/12/2013	R023 On	06-February-14	7.86	Put	Bond Future	264	0	0	0	0.00
18/12/2013	R023 On	06-February-14	7.84	Put	Bond Future	392	0	0	0	0.00
18/12/2013	R023 On	08-May-14			Bond Future	8.00	100.1760	99.9677	100.1760	0.00
18/12/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R023 On	08-May-14	7.61	Put	Bond Future	2460	2	2	2	0.00
18/12/2013	R023 On	08-May-14	7.60	Put	Bond Future	2523	2	3	2	0.00
18/12/2013	R023 On	08-May-14	7.59	Put	Bond Future	2587	2	3	2	0.00
18/12/2013	R157 On	06-February-14			Bond Future	6.18	116.5016	116.4569	116.5016	32,191.00
18/12/2013	R157 On	06-February-14	5.64	Call	Bond Future	89	0	0	0	0.00
18/12/2013	R157 On	06-February-14	5.66	Call	Bond Future	95	0	0	0	0.00
18/12/2013	R157 On	06-February-14	5.65	Call	Bond Future	92	0	0	0	0.00
18/12/2013	R157 On	06-February-14	5.65	Put	Bond Future	945	1	1	1	0.00

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18/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	959	1	1	1	0.00
18/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	932	1	1	1	0.00
18/12/2013	R157 On 08-May-14			Bond Future	6.36	111.2239	111.1787	111.2239	0.00
18/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	102	0	0	0	0.00
18/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	100	0	0	0	0.00
18/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	98	0	0	0	0.00
18/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1675	2	2	2	0.00
18/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1663	2	2	2	0.00
18/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1687	2	2	2	0.00
18/12/2013	R157 On 07-August-14			Bond Future	6.55	112.7418	112.6955	112.7418	0.00
18/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	772	1	1	1	0.00
18/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	779	1	1	1	0.00
18/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	785	1	1	1	0.00
18/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	569	1	1	1	0.00
18/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	564	1	1	1	0.00
18/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	559	1	1	1	0.00
18/12/2013	R157 On 06-November-14			Bond Future	6.85	107.5020	107.4548	107.5020	0.00
18/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	407	0	0	0	0.00
18/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	404	0	0	0	0.00
18/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	410	0	0	0	0.00
18/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	954	1	1	1	0.00
18/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	965	1	1	1	0.00
18/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	960	1	1	1	0.00
18/12/2013	R186 On 06-February-14			Bond Future	8.26	119.1408	118.9898	119.1408	62,145.00
18/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	782	1	1	1	0.00
18/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	5050	5	5	5	0.00
18/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	762	1	1	1	0.00
18/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	803	1	1	1	0.00
18/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	5407	5	5	5	0.00
18/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	5335	5	5	5	0.00
18/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	887	1	1	1	250.00
18/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	5479	5	5	5	0.00
18/12/2013	R186 On 08-May-14			Bond Future	8.36	120.7053	120.5524	120.7053	740.00
18/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	804	1	1	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
18/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	4876	5	5	5	0.00
18/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	817	1	1	1	0.00
18/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	8851	9	9	9	0.00
18/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	3798	4	4	4	8,000.00
18/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	790	1	1	1	0.00
18/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1498	1	1	1	1,933.00
18/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7422	7	7	7	0.00
18/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	12377	12	12	12	0.00
18/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	3721	4	4	4	1,933.00
18/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	12292	12	12	12	0.00
18/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	2149	2	2	2	400.00
18/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1595	1	2	1	8,000.00
18/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	12462	12	12	12	0.00
18/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	9244	9	9	9	0.00
18/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	4783	5	5	5	0.00
18/12/2013	R186 On 07-August-14			Bond Future	8.46	117.0614	116.9059	117.0614	0.00
18/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4364	4	4	4	0.00
18/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4441	5	4	5	0.00
18/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4403	4	4	4	0.00
18/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	7147	7	7	7	0.00
18/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	5724	6	6	6	0.00
18/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	5817	6	6	6	0.00
18/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	5770	6	6	6	0.00
18/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3398	3	3	3	840.00
18/12/2013	R186 On 06-November-14			Bond Future	8.56	118.6900	118.5321	118.6900	0.00
18/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8527	9	9	9	0.00
18/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4192	4	4	4	0.00
18/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4261	4	4	4	0.00
18/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4226	4	4	4	0.00
18/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	7653	8	8	8	0.00
18/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	7704	8	8	8	0.00
18/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	7602	8	8	8	0.00
18/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3684	4	4	4	2,010.00
18/12/2013	R197 On 06-February-14			Bond Future	276.98	276.9365	276.9844	276.9365	2,049.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	3016	3	3	3	0.00
18/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	3026	3	3	3	0.00
18/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	3006	3	3	3	0.00
18/12/2013	R201 On 06-February-14			Bond Future	4.88	104.4803	104.4526	104.4803	0.00
18/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	379	0	0	0	0.00
18/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	385	0	0	0	0.00
18/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	392	0	0	0	0.00
18/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	68	0	0	0	0.00
18/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	66	0	0	0	0.00
18/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	70	0	0	0	0.00
18/12/2013	R201 On 08-May-14			Bond Future	4.70	105.8523	105.8244	105.8523	0.00
18/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	264	0	0	0	0.00
18/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	267	0	0	0	0.00
18/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	261	0	0	0	0.00
18/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	235	0	0	0	0.00
18/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	232	0	0	0	0.00
18/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	238	0	0	0	0.00
18/12/2013	R201 On 07-August-14			Bond Future	4.11	102.8875	102.8588	102.8875	0.00
18/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	497	1	0	1	0.00
18/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	502	1	1	1	0.00
18/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	499	1	0	1	0.00
18/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	68	0	0	0	0.00
18/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	67	0	0	0	0.00
18/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	67	0	0	0	0.00
18/12/2013	R202 On 06-February-14			Bond Future	213.81	213.7661	213.8090	213.7661	44,679.00
18/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	4819	5	5	5	0.00
18/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	4799	5	5	5	0.00
18/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	4809	5	5	5	0.00
18/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
18/12/2013	R202 On 06-February-14	209.01	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
18/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
18/12/2013	R203 On 06-February-14			Bond Future	6.96	107.5081	107.4218	107.5081	10,389.00
18/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	25	0	0	0	16.00
18/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	62	0	0	0	0.00
18/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	556	1	1	1	13.00
18/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	57	0	0	0	0.00
18/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	60	0	0	0	0.00
18/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3324	3	3	3	0.00
18/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	2726	3	3	3	0.00
18/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2665	3	3	3	0.00
18/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	940	1	1	1	0.00
18/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	2695	3	3	3	0.00
18/12/2013	R203 On 08-May-14			Bond Future	7.10	104.7597	104.6724	104.7597	0.00
18/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	126	0	0	0	0.00
18/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	873	1	1	1	13.00
18/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	121	0	0	0	0.00
18/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	123	0	0	0	0.00
18/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1734	2	2	2	16.00
18/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4289	4	4	4	0.00
18/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	843	1	1	1	0.00
18/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4260	4	4	4	0.00
18/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4231	4	4	4	0.00
18/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1655	2	2	2	0.00
18/12/2013	R203 On 07-August-14			Bond Future	7.24	106.1891	106.1001	106.1891	0.00
18/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1572	2	2	2	0.00
18/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1557	2	2	2	0.00
18/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1543	2	2	2	0.00
18/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	969	1	1	1	30.00
18/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1397	1	1	1	0.00
18/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1383	1	1	1	0.00
18/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1410	1	1	1	0.00
18/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2092	2	2	2	0.00
18/12/2013	R203 On 06-November-14			Bond Future	7.40	103.5056	103.4151	103.5056	0.00
18/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	997	1	1	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
18/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	1016	1	1	1	0.00
18/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	1007	1	1	1	0.00
18/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2453	2	2	2	0.00
18/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2420	2	2	2	0.00
18/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2437	2	2	2	0.00
18/12/2013	R204 On 06-February-14			Bond Future	7.21	104.4353	104.3231	104.4353	29,549.00
18/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	105	0	0	0	0.00
18/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	108	0	0	0	0.00
18/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	112	0	0	0	0.00
18/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3506	3	4	3	0.00
18/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3467	3	3	3	0.00
18/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3544	3	4	3	0.00
18/12/2013	R204 On 08-May-14			Bond Future	7.33	105.8067	105.6931	105.8067	0.00
18/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	225	0	0	0	0.00
18/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	220	0	0	0	0.00
18/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	229	0	0	0	0.00
18/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5404	5	5	5	0.00
18/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5441	5	5	5	0.00
18/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5367	5	5	5	0.00
18/12/2013	R204 On 07-August-14			Bond Future	7.46	103.2192	103.1036	103.2192	0.00
18/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2122	2	2	2	0.00
18/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2793	3	3	3	0.00
18/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2140	2	2	2	0.00
18/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	2103	2	2	2	0.00
18/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1611	2	2	2	530.00
18/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2173	2	2	2	0.00
18/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2137	2	2	2	0.00
18/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2155	2	2	2	0.00
18/12/2013	R204 On 06-November-14			Bond Future	7.59	104.6551	104.5376	104.6551	0.00
18/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1587	2	2	2	0.00
18/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1601	2	2	2	0.00
18/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3288	3	3	3	0.00
18/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1574	2	2	2	0.00
18/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	3682	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	1897	2	2	2	1,270.00
18/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	3659	4	4	4	0.00
18/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	3704	4	4	4	0.00
18/12/2013	R207 On 06-February-14			Bond Future	7.50	99.4704	99.3430	99.4704	22,098.00
18/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	141	0	0	0	0.00
18/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	137	0	0	0	0.00
18/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	146	0	0	0	0.00
18/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	4231	4	4	4	0.00
18/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	4275	4	4	4	0.00
18/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	4187	4	4	4	0.00
18/12/2013	R207 On 08-May-14			Bond Future	7.62	100.7766	100.6477	100.7766	0.00
18/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	245	0	0	0	0.00
18/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	250	0	0	0	0.00
18/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	241	0	0	0	0.00
18/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	6907	7	7	7	0.00
18/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	6951	7	7	7	0.00
18/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	6863	7	7	7	0.00
18/12/2013	R207 On 07-August-14			Bond Future	7.75	98.5113	98.3802	98.5113	0.00
18/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2452	3	2	3	0.00
18/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2494	3	2	3	0.00
18/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2473	3	2	3	0.00
18/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	2671	3	3	3	0.00
18/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	2693	3	3	3	0.00
18/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2649	3	3	3	0.00
18/12/2013	R207 On 06-November-14			Bond Future	7.87	99.8818	99.7486	99.8818	0.00
18/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	2117	2	2	2	0.00
18/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	2083	2	2	2	0.00
18/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	2100	2	2	2	0.00
18/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4282	4	4	4	0.00
18/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4257	4	4	4	0.00
18/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	4231	4	4	4	0.00
18/12/2013	R208 On 06-February-14			Bond Future	7.67	97.6431	97.4997	97.6431	11,157.00
18/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	101	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
18/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	109	0	0	0	0.00
18/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	105	0	0	0	0.00
18/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	5079	5	5	5	0.00
18/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	5027	5	5	5	0.00
18/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	5131	5	5	5	0.00
18/12/2013	R208 On 08-May-14			Bond Future	7.78	95.5294	95.3842	95.5294	0.00
18/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	219	0	0	0	0.00
18/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	228	0	0	0	0.00
18/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	224	0	0	0	0.00
18/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	8157	8	8	8	0.00
18/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	8054	8	8	8	0.00
18/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	8105	8	8	8	0.00
18/12/2013	R208 On 07-August-14			Bond Future	7.88	96.8328	96.6853	96.8328	0.00
18/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2575	3	3	3	0.00
18/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3855	4	4	4	0.00
18/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2552	3	3	3	0.00
18/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2599	3	3	3	0.00
18/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	1937	2	2	2	630.00
18/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	2990	3	3	3	0.00
18/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	2965	3	3	3	0.00
18/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3016	3	3	3	0.00
18/12/2013	R208 On 06-November-14			Bond Future	8.00	94.7833	94.6334	94.7833	0.00
18/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	2026	2	2	2	0.00
18/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	2063	2	2	2	0.00
18/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	2044	2	2	2	0.00
18/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4525	5	5	5	0.00
18/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	4673	5	5	5	0.00
18/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2171	2	2	2	1,520.00
18/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	4704	5	5	5	0.00
18/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	4643	5	5	5	0.00
18/12/2013	R209 On 06-February-14			Bond Future	9.07	75.7246	75.5575	75.7246	23,425.00
18/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	749	1	1	1	0.00
18/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	786	1	1	1	0.00
18/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	767	1	1	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
18/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	4877	5	5	5	0.00
18/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4752	5	5	5	0.00
18/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4815	5	5	5	0.00
18/12/2013	R209 On 08-May-14			Bond Future	9.16	73.5747	73.4054	73.5747	0.00
18/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5522	6	6	6	0.00
18/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	658	1	1	1	0.00
18/12/2013	R209 On 08-May-14	9.50	Call	Bond Future	4973	0	5	0	0.00
18/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	647	1	1	1	0.00
18/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	6047	6	6	6	0.00
18/12/2013	R209 On 08-May-14	8.50	Call	Bond Future	1719	0	2	0	640.00
18/12/2013	R209 On 08-May-14	9.00	Call	Bond Future	3112	0	3	0	640.00
18/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6498	7	6	7	0.00
18/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	636	1	1	1	0.00
18/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	11363	11	11	11	0.00
18/12/2013	R209 On 08-May-14	9.50	Put	Bond Future	2567	0	3	0	640.00
18/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	11443	11	11	11	0.00
18/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	2220	2	2	2	883.00
18/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	11283	11	11	11	0.00
18/12/2013	R209 On 08-May-14	9.00	Put	Bond Future	4324	0	4	0	0.00
18/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	1936	2	2	2	7,262.00
18/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1723	2	2	2	10,000.00
18/12/2013	R209 On 08-May-14	8.50	Put	Bond Future	6848	0	7	0	0.00
18/12/2013	R209 On 07-August-14			Bond Future	9.25	74.5786	74.4067	74.5786	0.00
18/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	4010	4	4	4	0.00
18/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	4043	4	4	4	0.00
18/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	3978	4	4	4	0.00
18/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5456	5	5	5	0.00
18/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5541	5	6	5	0.00
18/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5498	5	5	5	0.00
18/12/2013	R209 On 06-November-14			Bond Future	9.34	72.4712	72.2967	72.4712	0.00
18/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4278	4	4	4	0.00
18/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4339	4	4	4	0.00
18/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4308	4	4	4	0.00
18/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6860	7	7	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
18/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6771	7	7	7	0.00
18/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6815	7	7	7	0.00
18/12/2013	R210 On 06-February-14			Bond Future	161.40	161.3649	161.3969	161.3649	1,319.00
18/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	93	0	0	0	0.00
18/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	103	0	0	0	0.00
18/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	113	0	0	0	0.00
18/12/2013	R211 On 06-February-14			Bond Future	129.06	129.0561	129.0629	129.0561	2,022.00
18/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	53	0	0	0	0.00
18/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	63	0	0	0	0.00
18/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	73	0	0	0	0.00
18/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
18/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
18/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
18/12/2013	R212 On 06-February-14			Bond Future	131.21	131.2857	131.2106	131.2857	21,791.00
18/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1779	2	2	2	0.00
18/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1799	2	2	2	0.00
18/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1789	2	2	2	0.00
18/12/2013	R213 On 06-February-14			Bond Future	8.87	86.9814	86.8505	86.9814	21,284.00
18/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	719	1	1	1	0.00
18/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	702	1	1	1	0.00
18/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	684	1	1	1	0.00
18/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	5269	5	5	5	0.00
18/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	5204	5	5	5	0.00
18/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	5335	5	5	5	0.00
18/12/2013	R213 On 08-May-14			Bond Future	8.97	84.5862	84.4537	84.5862	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
18/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	705	1	1	1	0.00
18/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	694	1	1	1	0.00
18/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	717	1	1	1	0.00
18/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	11554	11	12	11	0.00
18/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11633	12	12	12	0.00
18/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	11476	11	11	11	0.00
18/12/2013	R213 On 07-August-14			Bond Future	9.06	85.7403	85.6056	85.7403	0.00
18/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	4102	4	4	4	0.00
18/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4168	4	4	4	0.00
18/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	4135	4	4	4	0.00
18/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5743	6	6	6	0.00
18/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5700	6	6	6	0.00
18/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5786	6	6	6	0.00
18/12/2013	R213 On 06-November-14			Bond Future	9.16	83.3947	83.2580	83.3947	0.00
18/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4492	5	4	5	0.00
18/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4555	5	5	5	0.00
18/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4523	5	5	5	0.00
18/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	6831	7	7	7	0.00
18/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	6875	7	7	7	0.00
18/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6787	7	7	7	0.00
18/12/2013	R214 On 06-February-14			Bond Future	9.18	76.5209	76.3485	76.5209	5,825.00
18/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1796	2	2	2	0.00
18/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1764	2	2	2	0.00
18/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1733	2	2	2	0.00
18/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	3145	3	3	3	0.00
18/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	3193	3	3	3	0.00
18/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	3098	3	3	3	0.00
18/12/2013	R214 On 08-May-14			Bond Future	9.27	74.2410	74.0663	74.2410	0.00
18/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	3072	3	3	3	0.00
18/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	3104	3	3	3	0.00
18/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	3040	3	3	3	0.00
18/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	5095	5	5	5	0.00
18/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	5143	5	5	5	0.00
18/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	5190	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2013	R248 On 06-February-14			Bond Future	9.23	99.1389	98.9690	99.1389	12,135.00
18/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	1428	1	1	1	0.00
18/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	1327	1	1	1	0.00
18/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	1225	1	1	1	0.00
18/12/2013	R248 On 08-May-14			Bond Future	9.33	96.0189	95.8469	96.0189	1,375.00
18/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
18/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	2741	3	3	3	0.00
18/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	2639	2	3	2	0.00
18/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	2843	3	3	3	0.00