



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 20/01/2014 To: 20/01/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	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
20/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	2025 On 06-February-14			Bond Future	110.28	110.2805	110.2769	110.2805	0.00
20/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
20/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
20/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
20/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	723	1	1	1	0.00
20/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	713	1	1	1	0.00
20/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	733	1	1	1	0.00
20/01/2014	2037 On 06-February-14			Bond Future	9.21	93.7745	93.5126	93.7745	2,022.00
20/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	1586	2	2	2	0.00
20/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	1499	2	1	2	0.00
20/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	1412	2	1	2	0.00
20/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
20/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
20/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
20/01/2014	2037 On 08-May-14			Bond Future	9.31	95.0223	94.7568	95.0223	0.00
20/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	685	1	1	1	0.00
20/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	511	1	1	1	0.00
20/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	598	1	1	1	0.00
20/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
20/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
20/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
20/01/2014	2037 On 07-August-14			Bond Future	9.41	92.1069	91.8360	92.1069	0.00
20/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
20/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
20/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
20/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	3281	3	3	3	0.00
20/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	3190	3	3	3	0.00
20/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	3099	3	3	3	0.00
20/01/2014	2038 On 06-February-14			Bond Future	107.65	107.6554	107.6532	107.6554	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
20/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	643	1	1	1	0.00
20/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	653	1	1	1	0.00
20/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	663	1	1	1	0.00
20/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
20/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
20/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
20/01/2014	2050 On 06-February-14			Bond Future	113.61	113.6105	113.6085	113.6105	472.00
20/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3609	4	4	4	0.00
20/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3599	4	4	4	0.00
20/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3619	4	4	4	0.00
20/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
20/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
20/01/2014	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
20/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	AL37 On 06-February-14			Index Future	411.08	412.0640	411.0790	412.0640	0.00
20/01/2014	AL37 On 08-May-14			Index Future	416.55	417.5470	416.5470	417.5470	0.00
20/01/2014	AL7T On 06-February-14			Index Future	483.42	484.9770	483.4220	484.9770	1.00
20/01/2014	AL7T On 08-May-14			Index Future	489.85	491.4300	489.8520	491.4300	0.00
20/01/2014	ALBI On 06-February-14			Index Future	436.01	437.1370	436.0060	437.1370	723.00
20/01/2014	ALBI On 08-May-14			Index Future	441.81	442.9540	441.8060	442.9540	118.00
20/01/2014	ALBI On 07-August-14			Index Future	448.04	449.2110	448.0370	449.2110	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
20/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	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
20/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2014	EL28 On 06-February-14			Bond Future	114.24	114.2431	114.2409	114.2431	0.00
20/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3251	3	3	3	0.00
20/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3231	3	3	3	0.00
20/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3241	3	3	3	0.00
20/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
20/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
20/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
20/01/2014	ES33 On 06-February-14			Bond Future	9.78	83.5922	83.3441	83.5922	6,292.00
20/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
20/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
20/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
20/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	1717	1	2	1	0.00
20/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	1641	1	2	1	0.00
20/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	1792	2	2	2	0.00
20/01/2014	ES33 On 08-May-14			Bond Future	9.90	80.9222	80.6708	80.9222	0.00
20/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
20/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
20/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
20/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2580	2	3	2	0.00
20/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2505	2	3	2	0.00
20/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2655	2	3	2	0.00
20/01/2014	GOVI On 06-February-14			GOVI	435.43	436.5370	435.4250	436.5370	483.00
20/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
20/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
20/01/2014	GOVI On 06-February-14	440.00	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
20/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	45650	3	5	3	0.00
20/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	45850	3	5	3	0.00
20/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	45750	3	5	3	0.00
20/01/2014	GOVI On 08-May-14			GOVI	441.22	442.3460	441.2170	442.3460	0.00
20/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
20/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
20/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
20/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	7830	0	1	0	0.00
20/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	7930	0	1	0	0.00
20/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	7730	0	1	0	0.00
20/01/2014	GOVI On 07-August-14			GOVI	447.44	448.5950	447.4400	448.5950	0.00
20/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
20/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
20/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
20/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	125500	11	13	11	0.00
20/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	125700	11	13	11	0.00
20/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	125600	11	13	11	0.00
20/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/01/2014	IGOV On 06-February-14			Index Future	201.19	201.2410	201.1870	201.2410	1,335.00
20/01/2014	IGOV On 08-May-14			Index Future	203.89	203.9440	203.8880	203.9440	7.00
20/01/2014	ILBI On 06-February-14			Index Future	542.92	543.4340	542.9190	543.4340	190.00
20/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	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
20/01/2014	JBAF On	19-February-14			Jibar Tradeable Future	5.35	94.6500	94.6500	94.6500	0.00
20/01/2014	JBAF On	19-March-14			Jibar Tradeable Future	5.38	94.6200	94.6200	94.6200	0.00
20/01/2014	JBAF On	16-April-14			Jibar Tradeable Future	5.54	94.4600	94.4600	94.4600	0.00
20/01/2014	JBAF On	21-May-14			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	4,000.00
20/01/2014	JBAF On	18-June-14			Jibar Tradeable Future	5.80	94.2000	94.2000	94.2000	1,000.00
20/01/2014	JBAF On	16-July-14			Jibar Tradeable Future	5.95	94.1400	94.0500	94.1400	0.00
20/01/2014	JBAF On	17-September-14			Jibar Tradeable Future	6.16	93.9300	93.8400	93.9300	1,000.00
20/01/2014	JBAF On	17-December-14			Jibar Tradeable Future	6.40	93.6200	93.6000	93.6200	0.00
20/01/2014	JBAF On	18-March-15			Jibar Tradeable Future	6.68	93.3400	93.3200	93.3400	150.00
20/01/2014	JBAF On	17-June-15			Jibar Tradeable Future	6.96	93.0500	93.0400	93.0500	3,200.00
20/01/2014	JBAF On	16-September-15			Jibar Tradeable Future	7.22	92.8000	92.7800	92.8000	0.00
20/01/2014	JBAF On	15-December-15			Jibar Tradeable Future	7.47	92.5500	92.5300	92.5500	0.00
20/01/2014	R023 On	06-February-14			Bond Future	8.12	101.5119	101.1420	101.5119	11,257.00
20/01/2014	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R023 On	06-February-14	7.85	Put	Bond Future	1724	1	2	1	0.00
20/01/2014	R023 On	06-February-14	7.86	Put	Bond Future	1660	1	2	1	0.00
20/01/2014	R023 On	06-February-14	7.84	Put	Bond Future	1787	1	2	1	0.00
20/01/2014	R023 On	08-May-14			Bond Future	8.23	98.9459	98.5709	98.9459	0.00
20/01/2014	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R023 On	08-May-14	7.61	Put	Bond Future	3856	3	4	3	0.00
20/01/2014	R023 On	08-May-14	7.60	Put	Bond Future	3920	4	4	4	0.00
20/01/2014	R023 On	08-May-14	7.59	Put	Bond Future	3984	4	4	4	0.00
20/01/2014	R157 On	06-February-14			Bond Future	6.30	116.3464	116.2583	116.3464	32,412.00
20/01/2014	R157 On	06-February-14	5.64	Call	Bond Future	6	0	0	0	0.00
20/01/2014	R157 On	06-February-14	5.66	Call	Bond Future	7	0	0	0	0.00
20/01/2014	R157 On	06-February-14	5.65	Call	Bond Future	6	0	0	0	0.00
20/01/2014	R157 On	06-February-14	5.65	Put	Bond Future	1058	1	1	1	0.00
20/01/2014	R157 On	06-February-14	5.64	Put	Bond Future	1074	1	1	1	0.00
20/01/2014	R157 On	06-February-14	5.66	Put	Bond Future	1043	1	1	1	0.00

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20/01/2014	R157 On 08-May-14			Bond Future	6.49	111.0865	110.9970	111.0865	0.00
20/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	54	0	0	0	0.00
20/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	52	0	0	0	0.00
20/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	51	0	0	0	0.00
20/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1809	2	2	2	0.00
20/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1797	2	2	2	0.00
20/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1822	2	2	2	0.00
20/01/2014	R157 On 07-August-14			Bond Future	6.67	112.6569	112.5642	112.6569	0.00
20/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	663	1	1	1	0.00
20/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	669	1	1	1	0.00
20/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	675	1	1	1	0.00
20/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	591	1	1	1	0.00
20/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	586	1	1	1	0.00
20/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	581	1	1	1	0.00
20/01/2014	R157 On 06-November-14			Bond Future	6.90	107.5102	107.4174	107.5102	0.00
20/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	376	0	0	0	0.00
20/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	373	0	0	0	0.00
20/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	379	0	0	0	0.00
20/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	961	1	1	1	0.00
20/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	972	1	1	1	0.00
20/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	966	1	1	1	0.00
20/01/2014	R186 On 06-February-14			Bond Future	8.38	118.2999	117.9597	118.2999	62,284.00
20/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	79	0	0	0	0.00
20/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	3484	4	3	4	0.00
20/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	74	0	0	0	0.00
20/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	84	0	0	0	0.00
20/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	5733	5	6	5	0.00
20/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	5646	5	6	5	0.00
20/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	352	0	0	0	250.00
20/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	5821	6	6	6	0.00
20/01/2014	R186 On 08-May-14			Bond Future	8.48	119.8741	119.5293	119.8741	740.00
20/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	426	0	0	0	0.00
20/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	3804	4	4	4	0.00
20/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	435	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
20/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	7643	8	8	8	0.00
20/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	2828	3	3	3	8,000.00
20/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	417	0	0	0	0.00
20/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	903	1	1	1	1,933.00
20/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	6233	7	6	7	0.00
20/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	13022	13	13	13	0.00
20/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3672	4	4	4	1,933.00
20/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	12933	13	13	13	0.00
20/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	1982	2	2	2	400.00
20/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1411	1	1	1	8,000.00
20/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	13111	13	13	13	0.00
20/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	9673	9	10	9	0.00
20/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4837	5	5	5	0.00
20/01/2014	R186 On 07-August-14			Bond Future	8.58	116.2762	115.9245	116.2762	0.00
20/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	3654	4	4	4	0.00
20/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	3725	4	4	4	0.00
20/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	3690	4	4	4	0.00
20/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	6279	7	6	7	0.00
20/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	5989	6	6	6	0.00
20/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	6088	6	6	6	0.00
20/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	6039	6	6	6	0.00
20/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3511	3	4	3	840.00
20/01/2014	R186 On 06-November-14			Bond Future	8.67	117.9941	117.6385	117.9941	0.00
20/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	7806	8	8	8	0.00
20/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	3680	4	4	4	0.00
20/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	3744	4	4	4	0.00
20/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	3712	4	4	4	0.00
20/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	8032	8	8	8	0.00
20/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	8086	8	8	8	0.00
20/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	7979	8	8	8	0.00
20/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3856	4	4	4	2,010.00
20/01/2014	R197 On 06-February-14			Bond Future	275.58	275.5939	275.5847	275.5939	2,049.00
20/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R197 On 06-February-14	279.99	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
20/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	4415	4	4	4	0.00
20/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	4425	4	4	4	0.00
20/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	4405	4	4	4	0.00
20/01/2014	R201 On 06-February-14			Bond Future	5.32	104.1257	104.0762	104.1257	0.00
20/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	78	0	0	0	0.00
20/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	82	0	0	0	0.00
20/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	85	0	0	0	0.00
20/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	140	0	0	0	0.00
20/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	135	0	0	0	0.00
20/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	145	0	0	0	0.00
20/01/2014	R201 On 08-May-14			Bond Future	5.30	105.5112	105.4609	105.5112	0.00
20/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	98	0	0	0	0.00
20/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	100	0	0	0	0.00
20/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	96	0	0	0	0.00
20/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	432	0	0	0	0.00
20/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	428	0	0	0	0.00
20/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	437	0	0	0	0.00
20/01/2014	R201 On 07-August-14			Bond Future	4.99	102.5923	102.5395	102.5923	0.00
20/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	274	0	0	0	0.00
20/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	278	0	0	0	0.00
20/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	276	0	0	0	0.00
20/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	165	0	0	0	0.00
20/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	163	0	0	0	0.00
20/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	162	0	0	0	0.00
20/01/2014	R202 On 06-February-14			Bond Future	212.22	212.2274	212.2224	212.2274	44,679.00
20/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	3232	3	3	3	0.00
20/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	3212	3	3	3	0.00
20/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	3222	3	3	3	0.00
20/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
20/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
20/01/2014	R202 On 06-February-14	208.99	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
20/01/2014	R203 On 06-February-14			Bond Future	7.16	107.0269	106.7891	107.0269	10,779.00
20/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
20/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	100	0	0	0	13.00
20/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3932	4	4	4	0.00
20/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	3302	3	3	3	0.00
20/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	3236	3	3	3	0.00
20/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	1117	1	1	1	0.00
20/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	3269	3	3	3	0.00
20/01/2014	R203 On 08-May-14			Bond Future	7.31	104.2906	104.0494	104.2906	0.00
20/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	58	0	0	0	0.00
20/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	572	1	1	1	29.00
20/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	56	0	0	0	0.00
20/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	57	0	0	0	0.00
20/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1285	1	1	1	16.00
20/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4847	5	5	5	0.00
20/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	1017	1	1	1	0.00
20/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4817	5	5	5	0.00
20/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4787	5	5	5	0.00
20/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1977	2	2	2	0.00
20/01/2014	R203 On 07-August-14			Bond Future	7.45	105.7645	105.5182	105.7645	0.00
20/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1272	1	1	1	0.00
20/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1259	1	1	1	0.00
20/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1246	1	1	1	0.00
20/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	755	1	1	1	46.00
20/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1680	2	2	2	0.00
20/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1666	2	2	2	0.00
20/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1695	2	2	2	0.00
20/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2460	2	2	2	0.00
20/01/2014	R203 On 06-November-14			Bond Future	7.60	103.1641	102.9153	103.1641	0.00
20/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	976	1	1	1	14.00
20/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	849	1	1	1	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	867	1	1	1	0.00
20/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	858	1	1	1	0.00
20/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	2568	2	3	2	0.00
20/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2805	3	3	3	0.00
20/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2771	3	3	3	0.00
20/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2788	3	3	3	0.00
20/01/2014	R204 On 06-February-14			Bond Future	7.44	103.6273	103.3646	103.6273	29,766.00
20/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	1	0	0	0	0.00
20/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	1	0	0	0	0.00
20/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	1	0	0	0	0.00
20/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	4356	4	4	4	0.00
20/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	4314	4	4	4	0.00
20/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	4399	4	4	4	0.00
20/01/2014	R204 On 08-May-14			Bond Future	7.58	105.0062	104.7399	105.0062	0.00
20/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	92	0	0	0	0.00
20/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	90	0	0	0	0.00
20/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	94	0	0	0	0.00
20/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	6224	6	6	6	0.00
20/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	6264	6	6	6	0.00
20/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	6185	6	6	6	0.00
20/01/2014	R204 On 07-August-14			Bond Future	7.71	102.4581	102.1863	102.4581	0.00
20/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1622	2	2	2	0.00
20/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2208	2	2	2	0.00
20/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1638	2	2	2	0.00
20/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1606	2	2	2	0.00
20/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1943	2	2	2	530.00
20/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2593	2	3	2	0.00
20/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2551	2	3	2	0.00
20/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2572	2	3	2	0.00
20/01/2014	R204 On 06-November-14			Bond Future	7.83	103.9717	103.6969	103.9717	0.00
20/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1249	1	1	1	0.00
20/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1261	1	1	1	0.00
20/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	2755	3	3	3	0.00
20/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1238	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
20/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	4185	4	4	4	0.00
20/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	2205	2	2	2	1,270.00
20/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	4160	4	4	4	0.00
20/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	4209	4	4	4	0.00
20/01/2014	R207 On 06-February-14			Bond Future	7.71	98.6435	98.3689	98.6435	22,098.00
20/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	2	0	0	0	0.00
20/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	1	0	0	0	0.00
20/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	2	0	0	0	0.00
20/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	5065	5	5	5	0.00
20/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	5114	5	5	5	0.00
20/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	5016	5	5	5	0.00
20/01/2014	R207 On 08-May-14			Bond Future	7.84	99.9561	99.6777	99.9561	0.00
20/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	99	0	0	0	0.00
20/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	101	0	0	0	0.00
20/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	97	0	0	0	0.00
20/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	7731	7	8	7	0.00
20/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7777	8	8	8	0.00
20/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	7684	7	8	7	0.00
20/01/2014	R207 On 07-August-14			Bond Future	7.96	97.7278	97.4438	97.7278	0.00
20/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	1890	2	2	2	0.00
20/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	1927	2	2	2	0.00
20/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	1908	2	2	2	0.00
20/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	3042	3	3	3	0.00
20/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	3067	3	3	3	0.00
20/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	3018	3	3	3	0.00
20/01/2014	R207 On 06-November-14			Bond Future	8.08	99.1716	98.8844	99.1716	0.00
20/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1695	2	2	2	0.00
20/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1666	2	2	2	0.00
20/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1681	2	2	2	0.00
20/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4729	5	5	5	0.00
20/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4701	5	5	5	0.00
20/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4674	5	5	5	0.00
20/01/2014	R208 On 06-February-14			Bond Future	7.87	96.7580	96.4502	96.7580	11,167.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	1	0	0	0	0.00
20/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	1	0	0	0	0.00
20/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	1	0	0	0	0.00
20/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	6024	6	6	6	0.00
20/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	5969	6	6	6	0.00
20/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	6080	6	6	6	0.00
20/01/2014	R208 On 08-May-14			Bond Future	7.99	94.6494	94.3374	94.6494	0.00
20/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	91	0	0	0	0.00
20/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	95	0	0	0	0.00
20/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	93	0	0	0	0.00
20/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	9075	9	9	9	0.00
20/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	8968	9	9	9	0.00
20/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	9021	9	9	9	0.00
20/01/2014	R208 On 07-August-14			Bond Future	8.09	95.9872	95.6692	95.9872	0.00
20/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	1998	2	2	2	0.00
20/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3136	3	3	3	0.00
20/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	1977	2	2	2	0.00
20/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	2018	2	2	2	0.00
20/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	2234	2	2	2	630.00
20/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	3428	3	3	3	0.00
20/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	3400	3	3	3	0.00
20/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3458	3	3	3	0.00
20/01/2014	R208 On 06-November-14			Bond Future	8.20	94.0071	93.6854	94.0071	0.00
20/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1647	2	2	2	0.00
20/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1679	2	2	2	0.00
20/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1663	2	2	2	0.00
20/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	3907	4	4	4	0.00
20/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	5240	5	5	5	0.00
20/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2500	2	2	2	1,520.00
20/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	5273	5	5	5	0.00
20/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	5206	5	5	5	0.00
20/01/2014	R209 On 06-February-14			Bond Future	9.12	75.4457	75.1921	75.4457	23,535.00
20/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	123	0	0	0	0.00
20/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	136	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
20/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	129	0	0	0	0.00
20/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4617	4	5	4	0.00
20/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	4468	4	4	4	0.00
20/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	4542	4	5	4	0.00
20/01/2014	R209 On 08-May-14			Bond Future	9.21	73.3050	73.0479	73.3050	0.00
20/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	4980	5	5	5	0.00
20/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	441	0	0	0	0.00
20/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	4434	5	4	5	0.00
20/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	433	0	0	0	0.00
20/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5505	6	6	6	0.00
20/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1338	1	1	1	640.00
20/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2623	3	3	3	640.00
20/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	5957	6	6	6	0.00
20/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	424	0	0	0	0.00
20/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	11506	11	12	11	0.00
20/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2386	2	2	2	640.00
20/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	11588	11	12	11	0.00
20/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2036	2	2	2	883.00
20/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	11424	11	11	11	0.00
20/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4193	4	4	4	0.00
20/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1751	2	2	2	7,262.00
20/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1539	2	2	2	10,000.00
20/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6824	7	7	7	0.00
20/01/2014	R209 On 07-August-14			Bond Future	9.30	74.3413	74.0793	74.3413	0.00
20/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3688	4	4	4	0.00
20/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3719	4	4	4	0.00
20/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3656	4	4	4	0.00
20/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5460	5	5	5	0.00
20/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5546	5	6	5	0.00
20/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5503	5	6	5	0.00
20/01/2014	R209 On 06-November-14			Bond Future	9.38	72.2934	72.0283	72.2934	0.00
20/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	4096	4	4	4	0.00
20/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4156	4	4	4	0.00
20/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	4126	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
20/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	6947	7	7	7	0.00
20/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	6857	7	7	7	0.00
20/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	6902	7	7	7	0.00
20/01/2014	R210 On 06-February-14			Bond Future	161.58	161.7805	161.5845	161.7805	1,319.00
20/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	94	0	0	0	0.00
20/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	74	0	0	0	0.00
20/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	84	0	0	0	0.00
20/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
20/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
20/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
20/01/2014	R211 On 06-February-14			Bond Future	128.64	128.6486	128.6391	128.6486	2,022.00
20/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	361	0	0	0	0.00
20/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	371	0	0	0	0.00
20/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	351	0	0	0	0.00
20/01/2014	R212 On 06-February-14			Bond Future	131.16	131.1623	131.1571	131.1623	21,791.00
20/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	1833	2	2	2	0.00
20/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	1853	2	2	2	0.00
20/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	1843	2	2	2	0.00
20/01/2014	R213 On 06-February-14			Bond Future	8.96	86.4847	86.2259	86.4847	21,529.00
20/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	92	0	0	0	0.00
20/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	87	0	0	0	0.00
20/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	82	0	0	0	0.00
20/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	5279	5	5	5	0.00
20/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	5202	5	5	5	0.00
20/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	5357	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
20/01/2014	R213 On 08-May-14			Bond Future	9.05	84.0977	83.8353	84.0977	0.00
20/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	416	0	0	0	0.00
20/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	408	0	0	0	0.00
20/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	424	0	0	0	0.00
20/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	11883	12	12	12	0.00
20/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	11965	12	12	12	0.00
20/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	11802	12	12	12	0.00
20/01/2014	R213 On 07-August-14			Bond Future	9.14	85.2861	85.0187	85.2861	0.00
20/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	3571	4	4	4	0.00
20/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	3633	4	4	4	0.00
20/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	3602	4	4	4	0.00
20/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5797	6	6	6	0.00
20/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5752	6	6	6	0.00
20/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5842	6	6	6	0.00
20/01/2014	R213 On 06-November-14			Bond Future	9.23	83.0056	82.7352	83.0056	0.00
20/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4080	4	4	4	0.00
20/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4141	4	4	4	0.00
20/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4110	4	4	4	0.00
20/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6941	7	7	7	0.00
20/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	6986	7	7	7	0.00
20/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6895	7	7	7	0.00
20/01/2014	R214 On 06-February-14			Bond Future	9.21	76.3532	76.0907	76.3532	5,455.00
20/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	749	1	1	1	0.00
20/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	723	1	1	1	0.00
20/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	699	1	1	1	0.00
20/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2362	2	2	2	0.00
20/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2416	2	2	2	0.00
20/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2308	2	2	2	0.00
20/01/2014	R214 On 08-May-14			Bond Future	9.30	74.0842	73.8180	74.0842	0.00
20/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2551	3	3	3	0.00
20/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2581	3	3	3	0.00
20/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2520	3	3	3	0.00
20/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4821	5	5	5	0.00
20/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	4870	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
20/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	4919	5	5	5	0.00
20/01/2014	R248 On 06-February-14			Bond Future	9.29	98.7350	98.4004	98.7350	12,135.00
20/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	1996	2	2	2	0.00
20/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	1895	2	2	2	0.00
20/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	1794	1	2	1	0.00
20/01/2014	R248 On 08-May-14			Bond Future	9.38	95.6266	95.2874	95.6266	1,375.00
20/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
20/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	3300	3	3	3	0.00
20/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	3198	3	3	3	0.00
20/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	3403	3	3	3	0.00