



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For February 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	2025 On 08-May-14			Bond Future	108.55	108.4560	108.5548	108.4560	0.00
14/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	2435	3	2435	3	0.00
14/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	2445	3	2445	3	0.00
14/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	2455	3	2455	3	0.00
14/02/2014	2025 On 07-August-14			Bond Future	109.05	108.9537	109.0529	108.9537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	63	0	63	0	0.00
14/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	43	0	43	0	0.00
14/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	53	0	53	0	0.00
14/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 08-May-14			Bond Future	9.33	93.7696	9.3260	93.7696	5,914.00
14/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	472	0	472	0	0.00
14/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	385	0	385	0	0.00
14/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	559	0	559	0	0.00
14/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 07-August-14			Bond Future	9.42	90.8984	9.4163	90.8984	3,280.00
14/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	3346	4	3346	4	0.00
14/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	3254	4	3254	4	0.00
14/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	3163	4	3163	4	0.00
14/02/2014	2037 On 06-November-14			Bond Future	9.49	92.2408	9.4909	92.2408	0.00
14/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	1671	1	1671	1	0.00
14/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	1754	1	1754	1	0.00
14/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	1836	1	1836	1	0.00
14/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2038 On 08-May-14			Bond Future	106.68	106.4937	106.6825	106.4937	57.00
14/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	2318	3	2318	3	0.00
14/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	2328	3	2328	3	0.00
14/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	2308	2	2308	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	2038 On 07-August-14			Bond Future	107.01	106.8220	107.0127	106.8220	0.00
14/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	1003	1	1003	1	0.00
14/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	1013	1	1013	1	0.00
14/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	1023	1	1023	1	0.00
14/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 08-May-14			Bond Future	104.48	104.4864	104.4803	104.4864	1,938.00
14/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	130	0	130	0	0.00
14/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	120	0	120	0	0.00
14/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	140	0	140	0	0.00
14/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 07-August-14			Bond Future	106.04	106.0449	106.0375	106.0449	0.00
14/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	1598	2	1598	2	0.00
14/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	1588	2	1588	2	0.00
14/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	1608	2	1608	2	0.00
14/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 06-November-14			Bond Future	106.42	106.4243	106.4160	106.4243	0.00
14/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	1986	2	1986	2	0.00
14/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	1966	2	1966	2	0.00
14/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	1976	2	1976	2	0.00
14/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2050 On 08-May-14			Bond Future	112.89	112.8953	112.8886	112.8953	472.00
14/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	2111	2	2111	2	0.00
14/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	2121	2	2121	2	0.00

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14/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	2101	2	2101	2	0.00
14/02/2014	2050 On 07-August-14			Bond Future	113.17	113.1785	113.1707	113.1785	0.00
14/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1171	1	1171	1	0.00
14/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1181	1	1181	1	0.00
14/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1161	1	1161	1	0.00
14/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
14/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	AL37 On 08-May-14			Index Future	407.71	406.8090	407.7140	406.8090	0.00
14/02/2014	AL37 On 07-August-14			Index Future	413.74	412.8260	413.7410	412.8260	0.00
14/02/2014	AL7T On 08-May-14			Index Future	477.46	475.6150	477.4590	475.6150	1.00
14/02/2014	AL7T On 07-August-14			Index Future	484.52	482.6500	484.5170	482.6500	0.00
14/02/2014	ALBI On 08-May-14			Index Future	434.82	432.6330	434.8240	432.6330	739.00
14/02/2014	ALBI On 07-August-14			Index Future	441.25	439.0320	441.2520	439.0320	0.00
14/02/2014	ALBI On 06-November-14			Index Future	448.32	446.0670	448.3180	446.0670	0.00
14/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	EL28 On 08-May-14			Bond Future	113.22	113.2309	113.2240	113.2309	0.00
14/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	766	1	766	1	0.00
14/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	776	1	776	1	0.00
14/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	786	1	786	1	0.00
14/02/2014	EL28 On 07-August-14			Bond Future	114.91	114.9198	114.9119	114.9198	0.00
14/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	902	1	902	1	0.00
14/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	912	1	912	1	0.00
14/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	922	1	922	1	0.00
14/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
14/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
14/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 08-May-14			Bond Future	9.91	79.8871	9.9074	79.8871	6,292.00
14/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2623	3	2623	3	0.00
14/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2698	3	2698	3	0.00
14/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2548	3	2548	3	0.00
14/02/2014	ES33 On 07-August-14			Bond Future	10.01	80.9603	10.0146	80.9603	0.00
14/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1012	0	1012	0	0.00

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14/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	943	0	943	0	0.00
14/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	874	0	874	0	0.00
14/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 06-November-14			Bond Future	10.11	78.4747	10.1136	78.4747	0.00
14/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1205	0	1205	0	0.00
14/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1273	1	1273	1	0.00
14/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1340	1	1340	1	0.00
14/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
14/02/2014	GOVI On 08-May-14			GOVI	433.93	431.8680	433.9250	431.8680	293.00
14/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	80750	10	80750	10	0.00
14/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	80850	10	80850	10	0.00
14/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	80650	10	80650	10	0.00
14/02/2014	GOVI On 07-August-14			GOVI	440.34	438.2560	440.3390	438.2560	175.00
14/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	196510	22	196510	22	0.00
14/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	196710	22	196710	22	0.00
14/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	196610	22	196610	22	0.00
14/02/2014	GOVI On 06-November-14			GOVI	447.39	445.2790	447.3910	445.2790	0.00
14/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	16090	4	16090	4	0.00
14/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	16190	4	16190	4	0.00
14/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	15990	4	15990	4	0.00
14/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

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14/02/2014	IGOV On 08-May-14			Index Future	198.36	198.3410	198.3580	198.3410	1,263.00
14/02/2014	IGOV On 07-August-14			Index Future	201.31	201.2990	201.3140	201.2990	106.00
14/02/2014	IGOV On 06-November-14			Index Future	204.56	204.5480	204.5610	204.5480	0.00
14/02/2014	ILBI On 08-May-14			Index Future	537.00	536.9390	536.9950	536.9390	0.00
14/02/2014	ILBI On 07-August-14			Index Future	544.78	544.7260	544.7820	544.7260	210.00
14/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
14/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/02/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.69	94.3100	5.6900	94.3100	2,000.00
14/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.73	94.2600	5.7300	94.2600	4,000.00
14/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.06	93.9200	6.0600	93.9200	0.00
14/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.10	93.8700	6.1000	93.8700	4,000.00
14/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.42	93.5200	6.4200	93.5200	3,455.00
14/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.50	93.4700	6.5000	93.4700	1,000.00
14/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.95	92.9700	6.9500	92.9700	1,000.00
14/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.42	92.4800	7.4200	92.4800	0.00
14/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.74	92.1300	7.7400	92.1300	2,000.00
14/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.92	91.9600	7.9200	91.9600	5,200.00
14/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.09	91.7900	8.0900	91.7900	0.00
14/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.24	91.6500	8.2400	91.6500	0.00
14/02/2014	R023 On 08-May-14			Bond Future	8.64	95.6916	8.6414	95.6916	12,886.00
14/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	380	0	380	0	0.00
14/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	388	0	388	0	0.00
14/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	372	0	372	0	0.00
14/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6692	7	6692	7	0.00
14/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6747	7	6747	7	0.00
14/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6803	7	6803	7	0.00
14/02/2014	R023 On 07-August-14			Bond Future	8.75	96.9932	8.7480	96.9932	0.00
14/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2521	2	2521	2	0.00
14/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2571	2	2571	2	0.00
14/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2546	2	2546	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	3943	4	3943	4	0.00
14/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	4010	4	4010	4	0.00
14/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	3977	4	3977	4	0.00
14/02/2014	R023 On 06-November-14			Bond Future	8.84	94.6274	8.8435	94.6274	0.00
14/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3074	3	3074	3	0.00
14/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3099	3	3099	3	0.00
14/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3049	3	3049	3	0.00
14/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4442	5	4442	5	0.00
14/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4411	5	4411	5	0.00
14/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4474	5	4474	5	0.00
14/02/2014	R157 On 08-May-14			Bond Future	7.40	109.7432	7.3979	109.7432	20,954.00
14/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	4	0	4	0	0.00
14/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	4	0	4	0	0.00
14/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	4	0	4	0	0.00
14/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2971	3	2971	3	0.00
14/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	2985	3	2985	3	0.00
14/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2957	3	2957	3	0.00
14/02/2014	R157 On 07-August-14			Bond Future	7.74	111.3670	7.7377	111.3670	0.00
14/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	250	0	250	0	0.00
14/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	253	0	253	0	0.00
14/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	256	0	256	0	0.00
14/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1332	1	1332	1	0.00
14/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1324	1	1324	1	0.00
14/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1316	1	1316	1	0.00
14/02/2014	R157 On 06-November-14			Bond Future	8.14	106.3382	8.1363	106.3382	0.00
14/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	75	0	75	0	0.00
14/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	74	0	74	0	0.00
14/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	76	0	76	0	0.00
14/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1694	2	1694	2	0.00
14/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1709	2	1709	2	0.00
14/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1702	2	1702	2	0.00
14/02/2014	R186 On 08-May-14			Bond Future	8.74	116.5051	8.7439	116.5051	51,016.00
14/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	4913	4	4913	4	0.00
14/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	143	0	143	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	147	0	147	0	0.00
14/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	8616	8	8616	8	0.00
14/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2365	2	2365	2	900.00
14/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	139	0	139	0	0.00
14/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	5697	5	5697	5	0.00
14/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3509	3	3509	3	0.00
14/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1619	1	1619	1	10,000.00
14/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4419	4	4419	4	0.00
14/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3299	3	3299	3	6,000.00
14/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	379	0	379	0	1,933.00
14/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	4401	5	4401	5	1,933.00
14/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	14813	16	14813	16	0.00
14/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	14907	16	14907	16	0.00
14/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	2030	2	2030	2	1,500.00
14/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	2335	3	2335	3	400.00
14/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1632	2	1632	2	10,000.00
14/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	734	1	734	1	6,000.00
14/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	15001	16	15001	16	0.00
14/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	3048	3	3048	3	900.00
14/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	3249	4	3249	4	0.00
14/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	11315	12	11315	12	0.00
14/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	5794	6	5794	6	0.00
14/02/2014	R186 On 07-August-14			Bond Future	8.84	112.9348	8.8395	112.9348	0.00
14/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2644	2	2644	2	0.00
14/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2702	2	2702	2	0.00
14/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2673	2	2673	2	0.00
14/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4859	4	4859	4	0.00
14/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	7087	8	7087	8	0.00
14/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	7199	8	7199	8	0.00
14/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	7143	8	7143	8	0.00
14/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	4213	5	4213	5	840.00
14/02/2014	R186 On 06-November-14			Bond Future	8.92	114.7476	8.9213	114.7476	0.00
14/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6564	6	6564	6	0.00
14/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2955	3	2955	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	3010	3	3010	3	0.00
14/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	2982	3	2982	3	0.00
14/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	9312	10	9312	10	0.00
14/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	9370	10	9370	10	0.00
14/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	9255	10	9255	10	0.00
14/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4623	5	4623	5	2,010.00
14/02/2014	R197 On 08-May-14			Bond Future	271.69	271.7131	271.6946	271.7131	2,049.00
14/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	21685	22	21685	22	0.00
14/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	21705	22	21705	22	0.00
14/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	21695	22	21695	22	0.00
14/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R197 On 07-August-14			Bond Future	269.95	269.9736	269.9525	269.9736	0.00
14/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	47	0	47	0	0.00
14/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	57	0	57	0	0.00
14/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	37	0	37	0	0.00
14/02/2014	R201 On 08-May-14			Bond Future	6.76	104.5745	6.7550	104.5745	0.00
14/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	6	0	6	0	0.00
14/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	6	0	6	0	0.00
14/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	6	0	6	0	0.00
14/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1214	1	1214	1	0.00
14/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1202	1	1202	1	0.00
14/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1208	1	1208	1	0.00
14/02/2014	R201 On 07-August-14			Bond Future	7.25	101.7100	7.2512	101.7100	0.00
14/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	47	0	47	0	0.00
14/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	46	0	46	0	0.00
14/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	46	0	46	0	0.00
14/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	749	1	749	1	0.00
14/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	746	1	746	1	0.00
14/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	742	1	742	1	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	R202 On	08-May-14				Bond Future	209.00	209.0135	209.0005	209.0135	44,448.00
14/02/2014	R202 On	08-May-14	215.01	Call		Bond Future	0	0	0	0	0.00
14/02/2014	R202 On	08-May-14	215.00	Call		Bond Future	0	0	0	0	0.00
14/02/2014	R202 On	08-May-14	214.99	Call		Bond Future	0	0	0	0	0.00
14/02/2014	R202 On	08-May-14	215.00	Put		Bond Future	6000	6	6000	6	0.00
14/02/2014	R202 On	08-May-14	215.01	Put		Bond Future	6010	6	6010	6	0.00
14/02/2014	R202 On	08-May-14	214.99	Put		Bond Future	5990	6	5990	6	0.00
14/02/2014	R202 On	07-August-14				Bond Future	209.04	209.0542	209.0391	209.0542	0.00
14/02/2014	R202 On	07-August-14	207.99	Call		Bond Future	1049	1	1049	1	0.00
14/02/2014	R202 On	07-August-14	208.00	Call		Bond Future	1039	1	1039	1	0.00
14/02/2014	R202 On	07-August-14	208.01	Call		Bond Future	1029	1	1029	1	0.00
14/02/2014	R202 On	07-August-14	208.00	Put		Bond Future	0	0	0	0	0.00
14/02/2014	R202 On	07-August-14	208.01	Put		Bond Future	0	0	0	0	0.00
14/02/2014	R202 On	07-August-14	207.99	Put		Bond Future	0	0	0	0	0.00
14/02/2014	R203 On	08-May-14				Bond Future	7.94	102.0421	7.9383	102.0421	16,394.00
14/02/2014	R203 On	08-May-14	5.74	Call		Bond Future	13	0	13	0	0.00
14/02/2014	R203 On	08-May-14	5.76	Call		Bond Future	14	0	14	0	0.00
14/02/2014	R203 On	08-May-14	6.84	Call		Bond Future	193	0	193	0	29.00
14/02/2014	R203 On	08-May-14	5.75	Call		Bond Future	13	0	13	0	0.00
14/02/2014	R203 On	08-May-14	7.40	Call		Bond Future	542	1	542	1	16.00
14/02/2014	R203 On	08-May-14	5.74	Put		Bond Future	6649	7	6649	7	0.00
14/02/2014	R203 On	08-May-14	7.40	Put		Bond Future	2119	2	2119	2	0.00
14/02/2014	R203 On	08-May-14	5.76	Put		Bond Future	6587	7	6587	7	0.00
14/02/2014	R203 On	08-May-14	6.84	Put		Bond Future	3444	4	3444	4	0.00
14/02/2014	R203 On	08-May-14	5.75	Put		Bond Future	6618	7	6618	7	0.00
14/02/2014	R203 On	07-August-14				Bond Future	8.11	103.5517	8.1142	103.5517	0.00
14/02/2014	R203 On	07-August-14	7.31	Call		Bond Future	738	1	738	1	0.00
14/02/2014	R203 On	07-August-14	7.30	Call		Bond Future	729	1	729	1	0.00
14/02/2014	R203 On	07-August-14	7.29	Call		Bond Future	721	1	721	1	0.00
14/02/2014	R203 On	07-August-14	6.84	Call		Bond Future	422	0	422	0	46.00
14/02/2014	R203 On	07-August-14	7.30	Put		Bond Future	2954	3	2954	3	0.00
14/02/2014	R203 On	07-August-14	7.31	Put		Bond Future	2934	3	2934	3	0.00
14/02/2014	R203 On	07-August-14	7.29	Put		Bond Future	2973	3	2973	3	0.00
14/02/2014	R203 On	07-August-14	6.84	Put		Bond Future	3930	4	3930	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	R203 On 06-November-14			Bond Future	8.28	101.0474	8.2775	101.0474	0.00
14/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	544	1	544	1	14.00
14/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	470	0	470	0	45.00
14/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	480	0	480	0	0.00
14/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	475	0	475	0	0.00
14/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3839	4	3839	4	0.00
14/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4129	4	4129	4	0.00
14/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4087	4	4087	4	0.00
14/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4108	4	4108	4	0.00
14/02/2014	R204 On 08-May-14			Bond Future	8.18	102.2115	8.1834	102.2115	30,006.00
14/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	16	0	16	0	0.00
14/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	15	0	15	0	0.00
14/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	16	0	16	0	0.00
14/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8410	9	8410	9	0.00
14/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8492	9	8492	9	0.00
14/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8451	9	8451	9	0.00
14/02/2014	R204 On 07-August-14			Bond Future	8.33	99.6901	8.3346	99.6901	0.00
14/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1194	1	1194	1	0.00
14/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	829	1	829	1	0.00
14/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	809	1	809	1	0.00
14/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	819	1	819	1	0.00
14/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3198	3	3198	3	530.00
14/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4065	4	4065	4	0.00
14/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	4011	4	4011	4	0.00
14/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	4038	4	4038	4	0.00
14/02/2014	R204 On 06-November-14			Bond Future	8.47	101.2900	8.4665	101.2900	0.00
14/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	725	1	725	1	0.00
14/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	732	1	732	1	0.00
14/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1750	2	1750	2	0.00
14/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	718	1	718	1	0.00
14/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5837	6	5837	6	0.00
14/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3377	4	3377	4	1,270.00
14/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5808	6	5808	6	0.00
14/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5866	6	5866	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	R207 On 08-May-14			Bond Future	8.39	96.9952	8.3922	96.9952	19,048.00
14/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	15	0	15	0	0.00
14/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	15	0	15	0	0.00
14/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	14	0	14	0	0.00
14/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	10051	10	10051	10	0.00
14/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10100	10	10100	10	0.00
14/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	10003	10	10003	10	0.00
14/02/2014	R207 On 07-August-14			Bond Future	8.53	94.7887	8.5313	94.7887	0.00
14/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	970	1	970	1	0.00
14/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	982	1	982	1	0.00
14/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	993	1	993	1	0.00
14/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4490	5	4490	5	0.00
14/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4521	5	4521	5	0.00
14/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4459	5	4459	5	0.00
14/02/2014	R207 On 06-November-14			Bond Future	8.65	96.3102	8.6470	96.3102	0.00
14/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	1015	1	1015	1	0.00
14/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	1034	1	1034	1	0.00
14/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	1025	1	1025	1	0.00
14/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6369	7	6369	7	0.00
14/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6336	7	6336	7	0.00
14/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6303	7	6303	7	0.00
14/02/2014	R208 On 08-May-14			Bond Future	8.51	91.4158	8.5106	91.4158	11,022.00
14/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	13	0	13	0	0.00
14/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	14	0	14	0	0.00
14/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	13	0	13	0	0.00
14/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11585	12	11585	12	0.00
14/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11473	12	11473	12	0.00
14/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11529	12	11529	12	0.00
14/02/2014	R208 On 07-August-14			Bond Future	8.63	92.7684	8.6307	92.7684	0.00
14/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1108	1	1108	1	0.00
14/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1888	2	1888	2	0.00
14/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1095	1	1095	1	0.00
14/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1121	1	1121	1	0.00
14/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3548	4	3548	4	630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5101	5	5101	5	0.00
14/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5065	5	5065	5	0.00
14/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5137	5	5137	5	0.00
14/02/2014	R208 On 06-November-14			Bond Future	8.74	90.8570	8.7366	90.8570	0.00
14/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	1011	1	1011	1	0.00
14/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1031	1	1031	1	0.00
14/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	1021	1	1021	1	0.00
14/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2635	2	2635	2	0.00
14/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7083	7	7083	7	0.00
14/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3714	4	3714	4	1,520.00
14/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7122	7	7122	7	0.00
14/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7045	7	7045	7	0.00
14/02/2014	R209 On 08-May-14			Bond Future	9.21	72.2948	9.2128	72.2948	24,063.00
14/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4565	4	4565	4	0.00
14/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	248	0	248	0	0.00
14/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4002	4	4002	4	0.00
14/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	242	0	242	0	0.00
14/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	236	0	236	0	0.00
14/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5583	5	5583	5	0.00
14/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5111	5	5111	5	0.00
14/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	972	1	972	1	640.00
14/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2177	2	2177	2	640.00
14/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	11236	12	11236	12	0.00
14/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1627	2	1627	2	883.00
14/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	11405	12	11405	12	0.00
14/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	11320	12	11320	12	0.00
14/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	1958	2	1958	2	640.00
14/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	3751	4	3751	4	0.00
14/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1362	2	1362	2	7,262.00
14/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	1170	1	1170	1	10,000.00
14/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	6463	7	6463	7	0.00
14/02/2014	R209 On 07-August-14			Bond Future	9.29	73.3645	9.2923	73.3645	0.00
14/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3460	3	3460	3	0.00
14/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3491	3	3491	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3429	3	3429	3	0.00
14/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	5188	6	5188	6	0.00
14/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	5275	6	5275	6	0.00
14/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	5232	6	5232	6	0.00
14/02/2014	R209 On 06-November-14			Bond Future	9.36	71.3938	9.3623	71.3938	0.00
14/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	3867	4	3867	4	0.00
14/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	3897	4	3897	4	0.00
14/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	3927	4	3927	4	0.00
14/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6582	7	6582	7	0.00
14/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6492	7	6492	7	0.00
14/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6537	7	6537	7	0.00
14/02/2014	R210 On 08-May-14			Bond Future	156.41	156.4173	156.4075	156.4173	719.00
14/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	3583	4	3583	4	0.00
14/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	3593	4	3593	4	0.00
14/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	3603	4	3603	4	0.00
14/02/2014	R210 On 07-August-14			Bond Future	158.74	158.7503	158.7388	158.7503	0.00
14/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	261	0	261	0	0.00
14/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	271	0	271	0	0.00
14/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	251	0	251	0	0.00
14/02/2014	R211 On 08-May-14			Bond Future	127.70	127.7476	127.6987	127.7476	390.00
14/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2301	2	2301	2	0.00
14/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2311	2	2311	2	0.00
14/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2291	2	2291	2	0.00
14/02/2014	R211 On 07-August-14			Bond Future	128.05	128.0981	128.0473	128.0981	0.00
14/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	47	0	47	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	37	0	37	0	0.00
14/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	57	0	57	0	0.00
14/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R212 On 08-May-14			Bond Future	128.77	128.7818	128.7727	128.7818	21,791.00
14/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3227	3	3227	3	0.00
14/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3237	3	3237	3	0.00
14/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3217	3	3217	3	0.00
14/02/2014	R212 On 07-August-14			Bond Future	128.99	128.9960	128.9856	128.9960	0.00
14/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	4	0	4	0	0.00
14/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	14	0	14	0	0.00
14/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	24	0	24	0	0.00
14/02/2014	R213 On 08-May-14			Bond Future	9.13	82.5643	9.1272	82.5643	21,730.00
14/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	200	0	200	0	0.00
14/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	195	0	195	0	0.00
14/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	205	0	205	0	0.00
14/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	12216	13	12216	13	0.00
14/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	12300	13	12300	13	0.00
14/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	12131	13	12131	13	0.00
14/02/2014	R213 On 07-August-14			Bond Future	9.21	83.7856	9.2133	83.7856	0.00
14/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3077	3	3077	3	0.00
14/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3136	3	3136	3	0.00
14/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3106	3	3106	3	0.00
14/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	5802	6	5802	6	0.00
14/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	5756	6	5756	6	0.00
14/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	5849	6	5849	6	0.00
14/02/2014	R213 On 06-November-14			Bond Future	9.29	81.5861	9.2906	81.5861	0.00

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14/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3615	3	3615	3	0.00
14/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3673	3	3673	3	0.00
14/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3644	3	3644	3	0.00
14/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	6880	7	6880	7	0.00
14/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	6927	7	6927	7	0.00
14/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	6834	7	6834	7	0.00
14/02/2014	R214 On 08-May-14			Bond Future	9.34	72.8155	9.3410	72.8155	5,055.00
14/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	1945	2	1945	2	0.00
14/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	1917	2	1917	2	0.00
14/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	1974	2	1974	2	0.00
14/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	4574	5	4574	5	0.00
14/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	4523	5	4523	5	0.00
14/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	4625	5	4625	5	0.00
14/02/2014	R214 On 07-August-14			Bond Future	9.42	73.7992	9.4208	73.7992	0.00
14/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	4946	5	4946	5	0.00
14/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	4871	4	4871	4	0.00
14/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	4909	5	4909	5	0.00
14/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	3932	4	3932	4	0.00
14/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	4001	4	4001	4	0.00
14/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	3966	4	3966	4	0.00
14/02/2014	R214 On 06-November-14			Bond Future	9.49	71.6947	9.4924	71.6947	0.00
14/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	5759	5	5759	5	0.00
14/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	5796	5	5796	5	0.00
14/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	5832	5	5832	5	0.00
14/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4664	5	4664	5	0.00
14/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4630	5	4630	5	0.00
14/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	4699	5	4699	5	0.00
14/02/2014	R248 On 08-May-14			Bond Future	9.42	94.0206	9.4238	94.0206	13,650.00
14/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	3684	5	3684	5	0.00
14/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	3583	4	3583	4	0.00
14/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	3787	5	3787	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
14/02/2014	R248 On 07-August-14			Bond Future	9.51	95.2898	9.5068	95.2898	0.00
14/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	1324	0	1324	0	0.00
14/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	1415	1	1415	1	0.00
14/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	1233	0	1233	0	0.00
14/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 06-November-14			Bond Future	9.58	92.3919	9.5816	92.3919	0.00
14/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	1262	0	1262	0	0.00
14/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	1442	1	1442	1	0.00
14/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	1352	0	1352	0	0.00
14/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00