



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
17/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	2025 On 08-May-14			Bond Future	108.55	108.5548	108.5464	108.5548	0.00
17/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
17/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
17/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
17/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	2444	2	2444	2	0.00
17/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	2454	2	2454	2	0.00
17/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	2464	2	2464	2	0.00
17/02/2014	2025 On 07-August-14			Bond Future	109.04	109.0529	109.0445	109.0529	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
17/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	55	0	55	0	0.00
17/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	35	0	35	0	0.00
17/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	45	0	45	0	0.00
17/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2037 On 08-May-14			Bond Future	9.28	94.6309	9.2840	94.6309	5,914.00
17/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	843	0	843	0	0.00
17/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	755	0	755	0	0.00
17/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	930	1	930	1	0.00
17/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2037 On 07-August-14			Bond Future	9.37	91.7716	9.3729	91.7716	3,280.00
17/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
17/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
17/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
17/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	2970	3	2970	3	0.00
17/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	2879	3	2879	3	0.00
17/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	2787	3	2787	3	0.00
17/02/2014	2037 On 06-November-14			Bond Future	9.45	93.1271	9.4469	93.1271	0.00
17/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	2047	2	2047	2	0.00
17/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	2130	2	2130	2	0.00
17/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	2212	2	2212	2	0.00
17/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2038 On 08-May-14			Bond Future	106.67	106.6825	106.6750	106.6825	57.00
17/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
17/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
17/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
17/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	2325	2	2325	2	0.00
17/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	2335	2	2335	2	0.00
17/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	2315	2	2315	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
17/02/2014	2038 On 07-August-14			Bond Future	107.01	107.0127	107.0053	107.0127	0.00
17/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	995	1	995	1	0.00
17/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	1005	1	1005	1	0.00
17/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	1015	1	1015	1	0.00
17/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2046 On 08-May-14			Bond Future	104.47	104.4803	104.4730	104.4803	1,938.00
17/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	123	0	123	0	0.00
17/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	113	0	113	0	0.00
17/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	133	0	133	0	0.00
17/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2046 On 07-August-14			Bond Future	106.03	106.0375	106.0305	106.0375	0.00
17/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	1590	2	1590	2	0.00
17/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	1580	2	1580	2	0.00
17/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	1600	2	1600	2	0.00
17/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2046 On 06-November-14			Bond Future	106.40	106.4160	106.4018	106.4160	0.00
17/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	1972	2	1972	2	0.00
17/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	1952	2	1952	2	0.00
17/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	1962	2	1962	2	0.00
17/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2050 On 08-May-14			Bond Future	112.88	112.8886	112.8808	112.8886	472.00
17/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
17/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
17/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
17/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	2119	2	2119	2	0.00
17/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	2129	2	2129	2	0.00

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17/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	2109	2	2109	2	0.00
17/02/2014	2050 On 07-August-14			Bond Future	113.16	113.1707	113.1629	113.1707	0.00
17/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1163	1	1163	1	0.00
17/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1173	1	1173	1	0.00
17/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1153	1	1153	1	0.00
17/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
17/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
17/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	AL37 On 08-May-14			Index Future	407.84	407.7140	407.8440	407.7140	0.00
17/02/2014	AL37 On 07-August-14			Index Future	413.87	413.7410	413.8710	413.7410	0.00
17/02/2014	AL7T On 08-May-14			Index Future	477.90	477.4590	477.8980	477.4590	1.00
17/02/2014	AL7T On 07-August-14			Index Future	484.96	484.5170	484.9600	484.5170	0.00
17/02/2014	ALBI On 08-May-14			Index Future	435.37	434.8240	435.3660	434.8240	738.00
17/02/2014	ALBI On 07-August-14			Index Future	441.80	441.2520	441.8000	441.2520	0.00
17/02/2014	ALBI On 06-November-14			Index Future	448.84	448.3180	448.8430	448.3180	0.00
17/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C207 On 15-January-20			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
17/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2014	EL28 On 08-May-14			Bond Future	113.22	113.2240	113.2161	113.2240	0.00
17/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
17/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
17/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
17/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	774	1	774	1	0.00
17/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	784	1	784	1	0.00
17/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	794	1	794	1	0.00
17/02/2014	EL28 On 07-August-14			Bond Future	114.90	114.9119	114.9040	114.9119	0.00
17/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	894	1	894	1	0.00
17/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	904	1	904	1	0.00
17/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	914	1	914	1	0.00
17/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
17/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
17/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
17/02/2014	ES33 On 08-May-14			Bond Future	9.88	80.6281	9.8806	80.6281	6,292.00
17/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
17/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
17/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
17/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2430	3	2430	3	0.00
17/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2505	3	2505	3	0.00
17/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2355	3	2355	3	0.00
17/02/2014	ES33 On 07-August-14			Bond Future	9.99	81.7117	9.9868	81.7117	0.00
17/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1207	1	1207	1	0.00

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17/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1138	1	1138	1	0.00
17/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1069	1	1069	1	0.00
17/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
17/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
17/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
17/02/2014	ES33 On 06-November-14			Bond Future	10.09	79.2372	10.0857	79.2372	0.00
17/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1399	1	1399	1	0.00
17/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1466	1	1466	1	0.00
17/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1534	1	1534	1	0.00
17/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
17/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
17/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
17/02/2014	GOVI On 08-May-14			GOVI	434.40	433.9250	434.3960	433.9250	293.00
17/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
17/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
17/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
17/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	76040	8	76040	8	0.00
17/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	76140	8	76140	8	0.00
17/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	75940	8	75940	8	0.00
17/02/2014	GOVI On 07-August-14			GOVI	440.82	440.3390	440.8150	440.3390	175.00
17/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
17/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
17/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
17/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	191750	20	191750	20	0.00
17/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	191950	20	191950	20	0.00
17/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	191850	20	191850	20	0.00
17/02/2014	GOVI On 06-November-14			GOVI	447.84	447.3910	447.8430	447.3910	0.00
17/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
17/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
17/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
17/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	11570	2	11570	2	0.00
17/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	11670	2	11670	2	0.00
17/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	11470	2	11470	2	0.00
17/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

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17/02/2014	IGOV On 08-May-14			Index Future	198.30	198.3580	198.3020	198.3580	1,263.00
17/02/2014	IGOV On 07-August-14			Index Future	201.26	201.3140	201.2570	201.3140	106.00
17/02/2014	IGOV On 06-November-14			Index Future	204.49	204.5610	204.4890	204.5610	0.00
17/02/2014	ILBI On 08-May-14			Index Future	536.92	536.9950	536.9200	536.9950	0.00
17/02/2014	ILBI On 07-August-14			Index Future	544.70	544.7820	544.7030	544.7820	210.00
17/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
17/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/02/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.68	94.3100	5.6800	94.3100	2,000.00
17/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.75	94.2700	5.7500	94.2700	4,000.00
17/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.05	93.9400	6.0500	93.9400	0.00
17/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.11	93.9000	6.1100	93.9000	4,000.00
17/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.41	93.5800	6.4100	93.5800	3,455.00
17/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.47	93.5000	6.4700	93.5000	1,000.00
17/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.92	93.0500	6.9200	93.0500	1,000.00
17/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.39	92.5800	7.3900	92.5800	0.00
17/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.72	92.2600	7.7200	92.2600	2,000.00
17/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.89	92.0800	7.8900	92.0800	5,200.00
17/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.06	91.9100	8.0600	91.9100	0.00
17/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.21	91.7600	8.2100	91.7600	0.00
17/02/2014	R023 On 08-May-14			Bond Future	8.62	96.1235	8.6248	96.1235	12,886.00
17/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	371	0	371	0	0.00
17/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	379	0	379	0	0.00
17/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	363	0	363	0	0.00
17/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6586	7	6586	7	0.00
17/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6641	7	6641	7	0.00
17/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6697	7	6697	7	0.00
17/02/2014	R023 On 07-August-14			Bond Future	8.73	97.4310	8.7307	97.4310	0.00
17/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2538	3	2538	3	0.00
17/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2588	3	2588	3	0.00
17/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2563	3	2563	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
17/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	3862	4	3862	4	0.00
17/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	3928	4	3928	4	0.00
17/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	3895	4	3895	4	0.00
17/02/2014	R023 On 06-November-14			Bond Future	8.83	95.0712	8.8266	95.0712	0.00
17/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3097	3	3097	3	0.00
17/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3122	3	3122	3	0.00
17/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3072	3	3072	3	0.00
17/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4371	4	4371	4	0.00
17/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4339	4	4339	4	0.00
17/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4402	4	4402	4	0.00
17/02/2014	R157 On 08-May-14			Bond Future	7.41	109.7867	7.4134	109.7867	20,954.00
17/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	3	0	3	0	0.00
17/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	3	0	3	0	0.00
17/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	3	0	3	0	0.00
17/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2991	3	2991	3	0.00
17/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	3005	3	3005	3	0.00
17/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2977	3	2977	3	0.00
17/02/2014	R157 On 07-August-14			Bond Future	7.76	111.4102	7.7568	111.4102	0.00
17/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	241	0	241	0	0.00
17/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	243	0	243	0	0.00
17/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	246	0	246	0	0.00
17/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1343	1	1343	1	0.00
17/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1335	1	1335	1	0.00
17/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1327	1	1327	1	0.00
17/02/2014	R157 On 06-November-14			Bond Future	8.17	106.3809	8.1700	106.3809	0.00
17/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	71	0	71	0	0.00
17/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	70	0	70	0	0.00
17/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	72	0	72	0	0.00
17/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1718	2	1718	2	0.00
17/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1733	2	1733	2	0.00
17/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1725	2	1725	2	0.00
17/02/2014	R186 On 08-May-14			Bond Future	8.72	117.3621	8.7223	117.3621	51,016.00
17/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	4973	5	4973	5	0.00
17/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	137	0	137	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
17/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	141	0	141	0	0.00
17/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	8730	9	8730	9	0.00
17/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2381	2	2381	2	900.00
17/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	134	0	134	0	0.00
17/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3546	4	3546	4	0.00
17/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1623	2	1623	2	10,000.00
17/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	5771	6	5771	6	0.00
17/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4471	4	4471	4	0.00
17/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3332	3	3332	3	6,000.00
17/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	371	0	371	0	1,933.00
17/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	4239	4	4239	4	1,933.00
17/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	14629	15	14629	15	0.00
17/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	14723	15	14723	15	0.00
17/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	1913	2	1913	2	1,500.00
17/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	2210	2	2210	2	400.00
17/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	14817	15	14817	15	0.00
17/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1527	2	1527	2	10,000.00
17/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	669	1	669	1	6,000.00
17/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	2907	3	2907	3	900.00
17/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	3104	3	3104	3	0.00
17/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	11129	11	11129	11	0.00
17/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	5620	6	5620	6	0.00
17/02/2014	R186 On 07-August-14			Bond Future	8.82	113.8034	8.8171	113.8034	0.00
17/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2673	3	2673	3	0.00
17/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2732	3	2732	3	0.00
17/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2703	3	2703	3	0.00
17/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4919	5	4919	5	0.00
17/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	6937	7	6937	7	0.00
17/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	7048	7	7048	7	0.00
17/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	6992	7	6992	7	0.00
17/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	4091	4	4091	4	840.00
17/02/2014	R186 On 06-November-14			Bond Future	8.90	115.6289	8.8990	115.6289	0.00
17/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6635	7	6635	7	0.00
17/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2987	3	2987	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
17/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	3043	3	3043	3	0.00
17/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	3015	3	3015	3	0.00
17/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	9169	9	9169	9	0.00
17/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	9226	9	9226	9	0.00
17/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	9111	9	9111	9	0.00
17/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4519	5	4519	5	2,010.00
17/02/2014	R197 On 08-May-14			Bond Future	271.67	271.6946	271.6733	271.6946	2,049.00
17/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	21663	22	21663	22	0.00
17/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	21683	22	21683	22	0.00
17/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	21673	22	21673	22	0.00
17/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
17/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
17/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
17/02/2014	R197 On 07-August-14			Bond Future	269.93	269.9525	269.9314	269.9525	0.00
17/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	69	0	69	0	0.00
17/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	79	0	79	0	0.00
17/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	59	0	59	0	0.00
17/02/2014	R201 On 08-May-14			Bond Future	6.77	104.5927	6.7748	104.5927	0.00
17/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	5	0	5	0	0.00
17/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	5	0	5	0	0.00
17/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	5	0	5	0	0.00
17/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1225	1	1225	1	0.00
17/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1213	1	1213	1	0.00
17/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1219	1	1219	1	0.00
17/02/2014	R201 On 07-August-14			Bond Future	7.28	101.7276	7.2840	101.7276	0.00
17/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	44	0	44	0	0.00
17/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	43	0	43	0	0.00
17/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	44	0	44	0	0.00
17/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	758	1	758	1	0.00
17/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	754	1	754	1	0.00
17/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	751	1	751	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
17/02/2014	R202 On 08-May-14			Bond Future	208.99	209.0005	208.9850	209.0005	44,448.00
17/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	6015	6	6015	6	0.00
17/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	6025	6	6025	6	0.00
17/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	6005	6	6005	6	0.00
17/02/2014	R202 On 07-August-14			Bond Future	209.02	209.0391	209.0240	209.0391	0.00
17/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	1034	1	1034	1	0.00
17/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	1024	1	1024	1	0.00
17/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	1014	1	1014	1	0.00
17/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
17/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
17/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
17/02/2014	R203 On 08-May-14			Bond Future	7.94	102.2043	7.9421	102.2043	16,394.00
17/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	11	0	11	0	0.00
17/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	12	0	12	0	0.00
17/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	181	0	181	0	29.00
17/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	11	0	11	0	0.00
17/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	520	1	520	1	16.00
17/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6658	7	6658	7	0.00
17/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2109	2	2109	2	0.00
17/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6596	7	6596	7	0.00
17/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3442	3	3442	3	0.00
17/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6627	7	6627	7	0.00
17/02/2014	R203 On 07-August-14			Bond Future	8.12	103.7154	8.1183	103.7154	0.00
17/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	723	1	723	1	0.00
17/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	714	1	714	1	0.00
17/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	706	1	706	1	0.00
17/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	411	0	411	0	46.00
17/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	2949	3	2949	3	0.00
17/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	2930	3	2930	3	0.00
17/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	2969	3	2969	3	0.00
17/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	3929	4	3929	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
17/02/2014	R203 On 06-November-14			Bond Future	8.28	101.2125	8.2847	101.2125	0.00
17/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	533	1	533	1	14.00
17/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	460	0	460	0	45.00
17/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	470	0	470	0	0.00
17/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	465	0	465	0	0.00
17/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3846	4	3846	4	0.00
17/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4136	4	4136	4	0.00
17/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4094	4	4094	4	0.00
17/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4115	4	4115	4	0.00
17/02/2014	R204 On 08-May-14			Bond Future	8.19	102.4368	8.1874	102.4368	30,006.00
17/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	13	0	13	0	0.00
17/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	13	0	13	0	0.00
17/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	14	0	14	0	0.00
17/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8423	8	8423	8	0.00
17/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8505	8	8505	8	0.00
17/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8464	8	8464	8	0.00
17/02/2014	R204 On 07-August-14			Bond Future	8.34	99.9178	8.3388	99.9178	0.00
17/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1173	1	1173	1	0.00
17/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	810	1	810	1	0.00
17/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	790	1	790	1	0.00
17/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	800	1	800	1	0.00
17/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3191	3	3191	3	530.00
17/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4062	4	4062	4	0.00
17/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	4007	4	4007	4	0.00
17/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	4034	4	4034	4	0.00
17/02/2014	R204 On 06-November-14			Bond Future	8.47	101.5203	8.4730	101.5203	0.00
17/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	711	1	711	1	0.00
17/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	718	1	718	1	0.00
17/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1728	2	1728	2	0.00
17/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	704	1	704	1	0.00
17/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5844	6	5844	6	0.00
17/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3376	3	3376	3	1,270.00
17/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5815	6	5815	6	0.00
17/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5873	6	5873	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
17/02/2014	R207 On 08-May-14			Bond Future	8.38	97.2727	8.3752	97.2727	19,048.00
17/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	13	0	13	0	0.00
17/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	14	0	14	0	0.00
17/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	13	0	13	0	0.00
17/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	9977	10	9977	10	0.00
17/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10025	10	10025	10	0.00
17/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	9929	10	9929	10	0.00
17/02/2014	R207 On 07-August-14			Bond Future	8.51	95.0695	8.5133	95.0695	0.00
17/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	974	1	974	1	0.00
17/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	986	1	986	1	0.00
17/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	998	1	998	1	0.00
17/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4420	4	4420	4	0.00
17/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4451	5	4451	5	0.00
17/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4389	4	4389	4	0.00
17/02/2014	R207 On 06-November-14			Bond Future	8.63	96.5944	8.6295	96.5944	0.00
17/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	1020	1	1020	1	0.00
17/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	1039	1	1039	1	0.00
17/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	1029	1	1029	1	0.00
17/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6303	6	6303	6	0.00
17/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6270	6	6270	6	0.00
17/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6238	6	6238	6	0.00
17/02/2014	R208 On 08-May-14			Bond Future	8.50	91.7500	8.4991	91.7500	11,022.00
17/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	12	0	12	0	0.00
17/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	12	0	12	0	0.00
17/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	12	0	12	0	0.00
17/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11527	12	11527	12	0.00
17/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11416	11	11416	11	0.00
17/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11472	12	11472	12	0.00
17/02/2014	R208 On 07-August-14			Bond Future	8.62	93.1067	8.6186	93.1067	0.00
17/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1105	1	1105	1	0.00
17/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1889	2	1889	2	0.00
17/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1092	1	1092	1	0.00
17/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1119	1	1119	1	0.00
17/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3493	4	3493	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
17/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5041	5	5041	5	0.00
17/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5006	5	5006	5	0.00
17/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5077	5	5077	5	0.00
17/02/2014	R208 On 06-November-14			Bond Future	8.73	91.1997	8.7251	91.1997	0.00
17/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	1009	1	1009	1	0.00
17/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1030	1	1030	1	0.00
17/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	1020	1	1020	1	0.00
17/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2642	3	2642	3	0.00
17/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7030	7	7030	7	0.00
17/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3669	4	3669	4	1,520.00
17/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7069	7	7069	7	0.00
17/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	6991	7	6991	7	0.00
17/02/2014	R209 On 08-May-14			Bond Future	9.19	73.0429	9.1863	73.0429	24,071.00
17/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4650	5	4650	5	0.00
17/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	244	0	244	0	0.00
17/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	238	0	238	0	0.00
17/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4075	4	4075	4	0.00
17/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	232	0	232	0	0.00
17/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5686	6	5686	6	0.00
17/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5206	5	5206	5	0.00
17/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	978	1	978	1	640.00
17/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2210	2	2210	2	640.00
17/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	11039	11	11039	11	0.00
17/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	11208	11	11208	11	0.00
17/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1518	2	1518	2	883.00
17/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	11124	11	11124	11	0.00
17/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	1838	2	1838	2	640.00
17/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	3591	4	3591	4	0.00
17/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1264	1	1264	1	7,262.00
17/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	1080	1	1080	1	10,000.00
17/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	6277	6	6277	6	0.00
17/02/2014	R209 On 07-August-14			Bond Future	9.27	74.1231	9.2650	74.1231	0.00
17/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3515	3	3515	3	0.00
17/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3547	3	3547	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
17/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3483	3	3483	3	0.00
17/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	5048	5	5048	5	0.00
17/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	5133	5	5133	5	0.00
17/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	5091	5	5091	5	0.00
17/02/2014	R209 On 06-November-14			Bond Future	9.33	72.1638	9.3349	72.1638	0.00
17/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	3927	4	3927	4	0.00
17/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	3957	4	3957	4	0.00
17/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	3987	4	3987	4	0.00
17/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6447	7	6447	7	0.00
17/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6358	6	6358	6	0.00
17/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6403	7	6403	7	0.00
17/02/2014	R210 On 08-May-14			Bond Future	156.40	156.4075	156.3957	156.4075	719.00
17/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	3594	4	3594	4	0.00
17/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	3604	4	3604	4	0.00
17/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	3614	4	3614	4	0.00
17/02/2014	R210 On 07-August-14			Bond Future	158.73	158.7388	158.7272	158.7388	0.00
17/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	273	0	273	0	0.00
17/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	283	0	283	0	0.00
17/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	263	0	263	0	0.00
17/02/2014	R211 On 08-May-14			Bond Future	127.68	127.6987	127.6847	127.6987	390.00
17/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2315	2	2315	2	0.00
17/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2325	2	2325	2	0.00
17/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2305	2	2305	2	0.00
17/02/2014	R211 On 07-August-14			Bond Future	128.03	128.0473	128.0333	128.0473	0.00
17/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	33	0	33	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
17/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	23	0	23	0	0.00
17/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	43	0	43	0	0.00
17/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
17/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
17/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
17/02/2014	R212 On 08-May-14			Bond Future	128.67	128.7727	128.6704	128.7727	21,791.00
17/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3330	3	3330	3	0.00
17/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3340	3	3340	3	0.00
17/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3320	3	3320	3	0.00
17/02/2014	R212 On 07-August-14			Bond Future	128.88	128.9856	128.8821	128.9856	0.00
17/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	108	0	108	0	0.00
17/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	118	0	118	0	0.00
17/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	128	0	128	0	0.00
17/02/2014	R213 On 08-May-14			Bond Future	9.11	83.2864	9.1110	83.2864	21,730.00
17/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	191	0	191	0	0.00
17/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	186	0	186	0	0.00
17/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	196	0	196	0	0.00
17/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	12087	12	12087	12	0.00
17/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	12172	12	12172	12	0.00
17/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	12002	12	12002	12	0.00
17/02/2014	R213 On 07-August-14			Bond Future	9.20	84.5175	9.1965	84.5175	0.00
17/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3093	3	3093	3	0.00
17/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3152	3	3152	3	0.00
17/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3122	3	3122	3	0.00
17/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	5696	6	5696	6	0.00
17/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	5650	6	5650	6	0.00
17/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	5743	6	5743	6	0.00
17/02/2014	R213 On 06-November-14			Bond Future	9.27	82.3289	9.2740	82.3289	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
17/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3638	4	3638	4	0.00
17/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3696	4	3696	4	0.00
17/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3667	4	3667	4	0.00
17/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	6785	7	6785	7	0.00
17/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	6831	7	6831	7	0.00
17/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	6739	7	6739	7	0.00
17/02/2014	R214 On 08-May-14			Bond Future	9.31	73.5082	9.3095	73.5082	5,055.00
17/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	1985	2	1985	2	0.00
17/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	1956	2	1956	2	0.00
17/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2014	2	2014	2	0.00
17/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	4376	5	4376	5	0.00
17/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	4326	5	4326	5	0.00
17/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	4427	5	4427	5	0.00
17/02/2014	R214 On 07-August-14			Bond Future	9.39	74.5015	9.3882	74.5015	0.00
17/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5046	5	5046	5	0.00
17/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	4969	5	4969	5	0.00
17/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5007	5	5007	5	0.00
17/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	3791	4	3791	4	0.00
17/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	3858	4	3858	4	0.00
17/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	3824	4	3824	4	0.00
17/02/2014	R214 On 06-November-14			Bond Future	9.46	72.4075	9.4596	72.4075	0.00
17/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	5867	6	5867	6	0.00
17/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	5904	6	5904	6	0.00
17/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	5941	6	5941	6	0.00
17/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4533	5	4533	5	0.00
17/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4499	5	4499	5	0.00
17/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	4567	5	4567	5	0.00
17/02/2014	R248 On 08-May-14			Bond Future	9.39	94.9033	9.3922	94.9033	13,650.00
17/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
17/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	3382	4	3382	4	0.00
17/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	3280	4	3280	4	0.00
17/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	3484	4	3484	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
17/02/2014	R248 On 07-August-14			Bond Future	9.47	96.1848	9.4741	96.1848	0.00
17/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	1631	1	1631	1	0.00
17/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	1722	1	1722	1	0.00
17/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	1540	1	1540	1	0.00
17/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
17/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
17/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
17/02/2014	R248 On 06-November-14			Bond Future	9.55	93.3002	9.5486	93.3002	0.00
17/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	1568	1	1568	1	0.00
17/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	1747	1	1747	1	0.00
17/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	1658	1	1658	1	0.00
17/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
17/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
17/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00