



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
18/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	2025 On 08-May-14			Bond Future	108.54	108.5464	108.5393	108.5464	0.00
18/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	2451	2	2451	2	0.00
18/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	2461	2	2461	2	0.00
18/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	2471	2	2471	2	0.00
18/02/2014	2025 On 07-August-14			Bond Future	109.04	109.0445	109.0376	109.0445	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	48	0	48	0	0.00
18/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	28	0	28	0	0.00
18/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	38	0	38	0	0.00
18/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 08-May-14			Bond Future	9.06	9.0400	9.0572	9.0400	1,420.00
18/02/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 08-May-14	9.01	Put	Bond Future	367	0	367	0	0.00
18/02/2014	2030 On 08-May-14	9.00	Put	Bond Future	445	0	445	0	0.00
18/02/2014	2030 On 08-May-14	8.99	Put	Bond Future	524	0	524	0	0.00
18/02/2014	2030 On 07-August-14			Bond Future	9.15	9.0400	9.1502	9.0400	0.00
18/02/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 07-August-14	9.00	Put	Bond Future	1156	0	1156	0	0.00
18/02/2014	2030 On 07-August-14	9.01	Put	Bond Future	1079	0	1079	0	0.00
18/02/2014	2030 On 07-August-14	8.99	Put	Bond Future	1234	0	1234	0	0.00
18/02/2014	2030 On 06-November-14			Bond Future	9.23	9.0400	9.2274	9.0400	0.00
18/02/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 06-November-14	8.99	Put	Bond Future	1808	0	1808	0	0.00
18/02/2014	2030 On 06-November-14	9.01	Put	Bond Future	1654	0	1654	0	0.00
18/02/2014	2030 On 06-November-14	9.00	Put	Bond Future	1731	0	1731	0	0.00
18/02/2014	2037 On 08-May-14			Bond Future	9.23	95.0012	9.2265	95.0012	5,914.00
18/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	1266	1	1266	1	0.00
18/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	1441	1	1441	1	0.00
18/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	1353	1	1353	1	0.00
18/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	2037 On 07-August-14			Bond Future	9.31	92.1475	9.3135	92.1475	3,280.00
18/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	2451	3	2451	3	0.00
18/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	2360	3	2360	3	0.00
18/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	2269	3	2269	3	0.00
18/02/2014	2037 On 06-November-14			Bond Future	9.39	93.5031	9.3860	93.5031	0.00
18/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	2572	2	2572	2	0.00
18/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	2655	2	2655	2	0.00
18/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	2737	2	2737	2	0.00
18/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2038 On 08-May-14			Bond Future	107.26	106.6750	107.2561	106.6750	57.00
18/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	1744	2	1744	2	0.00
18/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	1754	2	1754	2	0.00
18/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	1734	2	1734	2	0.00
18/02/2014	2038 On 07-August-14			Bond Future	107.60	107.0053	107.5953	107.0053	0.00
18/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	1585	1	1585	1	0.00
18/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	1595	1	1595	1	0.00
18/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	1605	1	1605	1	0.00
18/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 08-May-14			Bond Future	104.47	104.4730	104.4668	104.4730	1,938.00
18/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	117	0	117	0	0.00
18/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	107	0	107	0	0.00
18/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	127	0	127	0	0.00
18/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 07-August-14			Bond Future	106.02	106.0305	106.0243	106.0305	0.00
18/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	1584	2	1584	2	0.00
18/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	1574	2	1574	2	0.00
18/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	1594	2	1594	2	0.00
18/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 06-November-14			Bond Future	106.39	106.4018	106.3936	106.4018	0.00
18/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	1964	2	1964	2	0.00
18/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	1944	2	1944	2	0.00
18/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	1954	2	1954	2	0.00
18/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2050 On 08-May-14			Bond Future	112.87	112.8808	112.8740	112.8808	472.00
18/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	2126	2	2126	2	0.00
18/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	2136	2	2136	2	0.00
18/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	2116	2	2116	2	0.00
18/02/2014	2050 On 07-August-14			Bond Future	113.16	113.1629	113.1564	113.1629	0.00
18/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1156	1	1156	1	0.00
18/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1166	1	1166	1	0.00
18/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1146	1	1146	1	0.00
18/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
18/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	AL37 On 08-May-14			Index Future	408.08	407.8440	408.0800	407.8440	0.00
18/02/2014	AL37 On 07-August-14			Index Future	414.11	413.8710	414.1110	413.8710	0.00
18/02/2014	AL7T On 08-May-14			Index Future	478.79	477.8980	478.7880	477.8980	1.00
18/02/2014	AL7T On 07-August-14			Index Future	485.87	484.9600	485.8650	484.9600	0.00
18/02/2014	ALBI On 08-May-14			Index Future	436.53	435.3660	436.5320	435.3660	738.00
18/02/2014	ALBI On 07-August-14			Index Future	442.98	441.8000	442.9840	441.8000	0.00
18/02/2014	ALBI On 06-November-14			Index Future	450.04	448.8430	450.0360	448.8430	0.00
18/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	EL28 On 08-May-14			Bond Future	113.21	113.2161	113.2093	113.2161	0.00
18/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00

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18/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	781	1	781	1	0.00
18/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	791	1	791	1	0.00
18/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	801	1	801	1	0.00
18/02/2014	EL28 On 07-August-14			Bond Future	114.90	114.9040	114.8974	114.9040	0.00
18/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	887	1	887	1	0.00
18/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	897	1	897	1	0.00
18/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	907	1	907	1	0.00
18/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
18/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
18/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 08-May-14			Bond Future	9.82	80.8208	9.8227	80.8208	6,292.00
18/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2013	2	2013	2	0.00
18/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2088	3	2088	3	0.00
18/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1938	2	1938	2	0.00
18/02/2014	ES33 On 07-August-14			Bond Future	9.93	81.9074	9.9271	81.9074	0.00
18/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1631	1	1631	1	0.00
18/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1562	1	1562	1	0.00
18/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1493	1	1493	1	0.00
18/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 06-November-14			Bond Future	10.02	79.4309	10.0242	79.4309	0.00
18/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1827	1	1827	1	0.00
18/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1895	1	1895	1	0.00
18/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1962	2	1962	2	0.00
18/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
18/02/2014	GOVI On 08-May-14			GOVI	435.48	434.3960	435.4830	434.3960	293.00

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18/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	65170	8	65170	8	0.00
18/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	65270	8	65270	8	0.00
18/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	65070	8	65070	8	0.00
18/02/2014	GOVI On 07-August-14			GOVI	441.92	440.8150	441.9190	440.8150	175.00
18/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	180710	19	180710	19	0.00
18/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	180910	19	180910	19	0.00
18/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	180810	19	180810	19	0.00
18/02/2014	GOVI On 06-November-14			GOVI	448.95	447.8430	448.9540	447.8430	0.00
18/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	460	1	460	1	0.00
18/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	560	1	560	1	0.00
18/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	360	1	360	1	0.00
18/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/02/2014	IGOV On 08-May-14			Index Future	198.34	198.3020	198.3440	198.3020	1,263.00
18/02/2014	IGOV On 07-August-14			Index Future	201.30	201.2570	201.3000	201.2570	106.00
18/02/2014	IGOV On 06-November-14			Index Future	204.53	204.4890	204.5280	204.4890	0.00
18/02/2014	ILBI On 08-May-14			Index Future	537.04	536.9200	537.0430	536.9200	0.00
18/02/2014	ILBI On 07-August-14			Index Future	544.83	544.7030	544.8270	544.7030	210.00
18/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
18/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/02/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.68	94.3200	5.6800	94.3200	2,000.00
18/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2500	5.7600	94.2500	4,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.01	93.9500	6.0100	93.9500	0.00
18/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	4,000.00
18/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.45	93.5900	6.4500	93.5900	3,455.00
18/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.55	93.5300	6.5500	93.5300	1,000.00
18/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.97	93.0800	6.9700	93.0800	1,000.00
18/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.46	92.6100	7.4600	92.6100	0.00
18/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.78	92.2800	7.7800	92.2800	2,000.00
18/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.94	92.1100	7.9400	92.1100	5,200.00
18/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.11	91.9400	8.1100	91.9400	0.00
18/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.26	91.7900	8.2600	91.7900	0.00
18/02/2014	R023 On 08-May-14			Bond Future	8.58	96.2207	8.5770	96.2207	12,886.00
18/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	404	0	404	0	0.00
18/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	412	0	412	0	0.00
18/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	395	0	395	0	0.00
18/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6337	7	6337	7	0.00
18/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6392	7	6392	7	0.00
18/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6448	7	6448	7	0.00
18/02/2014	R023 On 07-August-14			Bond Future	8.68	97.5300	8.6808	97.5300	0.00
18/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2658	3	2658	3	0.00
18/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2710	3	2710	3	0.00
18/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2684	3	2684	3	0.00
18/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	3698	4	3698	4	0.00
18/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	3762	4	3762	4	0.00
18/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	3730	4	3730	4	0.00
18/02/2014	R023 On 06-November-14			Bond Future	8.77	95.1657	8.7749	95.1657	0.00
18/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3226	3	3226	3	0.00
18/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3252	3	3252	3	0.00
18/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3200	3	3200	3	0.00
18/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4211	4	4211	4	0.00
18/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4180	4	4180	4	0.00
18/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4242	4	4242	4	0.00
18/02/2014	R157 On 08-May-14			Bond Future	7.40	109.7662	7.4043	109.7662	21,382.00
18/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	3	0	3	0	0.00
18/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	3	0	3	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	3	0	3	0	0.00
18/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2979	3	2979	3	0.00
18/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	2992	3	2992	3	0.00
18/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2965	3	2965	3	0.00
18/02/2014	R157 On 07-August-14			Bond Future	7.75	111.3896	7.7452	111.3896	0.00
18/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	242	0	242	0	0.00
18/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	245	0	245	0	0.00
18/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	248	0	248	0	0.00
18/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1332	1	1332	1	0.00
18/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1324	1	1324	1	0.00
18/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1316	1	1316	1	0.00
18/02/2014	R157 On 06-November-14			Bond Future	8.16	106.3529	8.1576	106.3529	0.00
18/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	71	0	71	0	0.00
18/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	70	0	70	0	0.00
18/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	72	0	72	0	0.00
18/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1708	2	1708	2	0.00
18/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1723	2	1723	2	0.00
18/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1716	2	1716	2	0.00
18/02/2014	R186 On 08-May-14			Bond Future	8.67	117.5401	8.6696	117.5401	51,204.00
18/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	5248	5	5248	5	0.00
18/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	153	0	153	0	0.00
18/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	157	0	157	0	0.00
18/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	9092	9	9092	9	0.00
18/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2551	2	2551	2	900.00
18/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	149	0	149	0	0.00
18/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	6069	6	6069	6	0.00
18/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3769	4	3769	4	0.00
18/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1750	2	1750	2	10,000.00
18/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4729	4	4729	4	0.00
18/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3546	3	3546	3	6,000.00
18/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	408	0	408	0	1,933.00
18/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	3971	4	3971	4	1,933.00
18/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	14208	15	14208	15	0.00
18/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	14301	15	14301	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	1751	2	1751	2	1,500.00
18/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	2031	2	2031	2	400.00
18/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1389	2	1389	2	10,000.00
18/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	595	1	595	1	6,000.00
18/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	2693	3	2693	3	900.00
18/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	14395	15	14395	15	0.00
18/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	2881	3	2881	3	0.00
18/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	10730	11	10730	11	0.00
18/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	5311	6	5311	6	0.00
18/02/2014	R186 On 07-August-14			Bond Future	8.76	113.9843	8.7624	113.9843	0.00
18/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2828	3	2828	3	0.00
18/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2889	3	2889	3	0.00
18/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2858	3	2858	3	0.00
18/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	5153	5	5153	5	0.00
18/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	6650	7	6650	7	0.00
18/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	6759	7	6759	7	0.00
18/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	6704	7	6704	7	0.00
18/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	3882	4	3882	4	840.00
18/02/2014	R186 On 06-November-14			Bond Future	8.84	115.8054	8.8425	115.8054	0.00
18/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6890	7	6890	7	0.00
18/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	3137	3	3137	3	0.00
18/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	3194	3	3194	3	0.00
18/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	3165	3	3165	3	0.00
18/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	8871	9	8871	9	0.00
18/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	8928	9	8928	9	0.00
18/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	8815	9	8815	9	0.00
18/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4325	5	4325	5	2,010.00
18/02/2014	R197 On 08-May-14			Bond Future	271.66	271.6733	271.6551	271.6733	2,049.00
18/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	21645	22	21645	22	0.00
18/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	21665	22	21665	22	0.00
18/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	21655	22	21655	22	0.00
18/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	R197 On 07-August-14			Bond Future	269.91	269.9314	269.9135	269.9314	0.00
18/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	86	0	86	0	0.00
18/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	96	0	96	0	0.00
18/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	76	0	76	0	0.00
18/02/2014	R201 On 08-May-14			Bond Future	6.77	104.5810	6.7718	104.5810	0.00
18/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	5	0	5	0	0.00
18/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	5	0	5	0	0.00
18/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	5	0	5	0	0.00
18/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1223	1	1223	1	0.00
18/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1211	1	1211	1	0.00
18/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1217	1	1217	1	0.00
18/02/2014	R201 On 07-August-14			Bond Future	7.28	101.7159	7.2783	101.7159	0.00
18/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	44	0	44	0	0.00
18/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	43	0	43	0	0.00
18/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	43	0	43	0	0.00
18/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	755	1	755	1	0.00
18/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	752	1	752	1	0.00
18/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	749	1	749	1	0.00
18/02/2014	R202 On 08-May-14			Bond Future	208.97	208.9850	208.9720	208.9850	44,448.00
18/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	6028	6	6028	6	0.00
18/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	6038	6	6038	6	0.00
18/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	6018	6	6018	6	0.00
18/02/2014	R202 On 07-August-14			Bond Future	209.01	209.0240	209.0114	209.0240	0.00
18/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	1021	1	1021	1	0.00
18/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	1011	1	1011	1	0.00
18/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	1001	1	1001	1	0.00
18/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R203 On 08-May-14			Bond Future	7.93	102.1931	7.9348	102.1931	16,394.00
18/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	11	0	11	0	0.00
18/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	11	0	11	0	0.00
18/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	180	0	180	0	29.00
18/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	11	0	11	0	0.00
18/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	521	1	521	1	16.00
18/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6637	7	6637	7	0.00
18/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2087	2	2087	2	0.00
18/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6575	7	6575	7	0.00
18/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3420	3	3420	3	0.00
18/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6606	7	6606	7	0.00
18/02/2014	R203 On 07-August-14			Bond Future	8.11	103.7043	8.1102	103.7043	0.00
18/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	725	1	725	1	0.00
18/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	717	1	717	1	0.00
18/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	708	1	708	1	0.00
18/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	412	0	412	0	46.00
18/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	2930	3	2930	3	0.00
18/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	2911	3	2911	3	0.00
18/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	2950	3	2950	3	0.00
18/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	3909	4	3909	4	0.00
18/02/2014	R203 On 06-November-14			Bond Future	8.28	101.1947	8.2767	101.1947	0.00
18/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	535	1	535	1	14.00
18/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	462	0	462	0	45.00
18/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	471	0	471	0	0.00
18/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	466	0	466	0	0.00
18/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3828	4	3828	4	0.00
18/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4118	4	4118	4	0.00
18/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4076	4	4076	4	0.00
18/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4097	4	4097	4	0.00
18/02/2014	R204 On 08-May-14			Bond Future	8.18	102.4218	8.1752	102.4218	30,006.00
18/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	13	0	13	0	0.00
18/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	13	0	13	0	0.00
18/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	14	0	14	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8377	8	8377	8	0.00
18/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8459	9	8459	9	0.00
18/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8418	8	8418	8	0.00
18/02/2014	R204 On 07-August-14			Bond Future	8.33	99.9028	8.3257	99.9028	0.00
18/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1184	1	1184	1	0.00
18/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	818	1	818	1	0.00
18/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	798	1	798	1	0.00
18/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	808	1	808	1	0.00
18/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3155	3	3155	3	530.00
18/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4022	4	4022	4	0.00
18/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	3968	4	3968	4	0.00
18/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	3995	4	3995	4	0.00
18/02/2014	R204 On 06-November-14			Bond Future	8.46	101.4985	8.4596	101.4985	0.00
18/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	717	1	717	1	0.00
18/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	724	1	724	1	0.00
18/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1742	2	1742	2	0.00
18/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	710	1	710	1	0.00
18/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5805	6	5805	6	0.00
18/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3345	3	3345	3	1,270.00
18/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5776	6	5776	6	0.00
18/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5834	6	5834	6	0.00
18/02/2014	R207 On 08-May-14			Bond Future	8.35	97.3459	8.3527	97.3459	19,048.00
18/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	14	0	14	0	0.00
18/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	14	0	14	0	0.00
18/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	13	0	13	0	0.00
18/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	9880	10	9880	10	0.00
18/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	9929	10	9929	10	0.00
18/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	9832	10	9832	10	0.00
18/02/2014	R207 On 07-August-14			Bond Future	8.49	95.1440	8.4894	95.1440	0.00
18/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	997	1	997	1	0.00
18/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	1009	1	1009	1	0.00
18/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	1021	1	1021	1	0.00
18/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4344	4	4344	4	0.00
18/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4375	4	4375	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4313	4	4313	4	0.00
18/02/2014	R207 On 06-November-14			Bond Future	8.60	96.6640	8.6048	96.6640	0.00
18/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	1040	1	1040	1	0.00
18/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	1059	1	1059	1	0.00
18/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	1049	1	1049	1	0.00
18/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6225	6	6225	6	0.00
18/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6193	6	6193	6	0.00
18/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6160	6	6160	6	0.00
18/02/2014	R208 On 08-May-14			Bond Future	8.47	91.8060	8.4664	91.8060	11,022.00
18/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	12	0	12	0	0.00
18/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	13	0	13	0	0.00
18/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	13	0	13	0	0.00
18/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11370	12	11370	12	0.00
18/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11259	11	11259	11	0.00
18/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11314	11	11314	11	0.00
18/02/2014	R208 On 07-August-14			Bond Future	8.58	93.1637	8.5843	93.1637	0.00
18/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1145	1	1145	1	0.00
18/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1950	2	1950	2	0.00
18/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1131	1	1131	1	0.00
18/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1159	1	1159	1	0.00
18/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3392	3	3392	3	630.00
18/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	4921	5	4921	5	0.00
18/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	4885	5	4885	5	0.00
18/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	4957	5	4957	5	0.00
18/02/2014	R208 On 06-November-14			Bond Future	8.69	91.2517	8.6896	91.2517	0.00
18/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	1043	1	1043	1	0.00
18/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1064	1	1064	1	0.00
18/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	1054	1	1054	1	0.00
18/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2712	3	2712	3	0.00
18/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	6903	7	6903	7	0.00
18/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3577	4	3577	4	1,520.00
18/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	6941	7	6941	7	0.00
18/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	6865	7	6865	7	0.00
18/02/2014	R209 On 08-May-14			Bond Future	9.13	73.2359	9.1290	73.2359	24,071.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4928	5	4928	5	0.00
18/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	273	0	273	0	0.00
18/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	266	0	266	0	0.00
18/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4333	4	4333	4	0.00
18/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	260	0	260	0	0.00
18/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5996	6	5996	6	0.00
18/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5502	5	5502	5	0.00
18/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	1072	1	1072	1	640.00
18/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2383	2	2383	2	640.00
18/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	10647	11	10647	11	0.00
18/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	10815	11	10815	11	0.00
18/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1376	2	1376	2	883.00
18/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	10731	11	10731	11	0.00
18/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	1676	2	1676	2	640.00
18/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	3344	4	3344	4	0.00
18/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1139	1	1139	1	7,262.00
18/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	969	1	969	1	10,000.00
18/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	5949	6	5949	6	0.00
18/02/2014	R209 On 07-August-14			Bond Future	9.21	74.3190	9.2060	74.3190	0.00
18/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3707	4	3707	4	0.00
18/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3739	4	3739	4	0.00
18/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3674	3	3674	3	0.00
18/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	4813	5	4813	5	0.00
18/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	4896	5	4896	5	0.00
18/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	4855	5	4855	5	0.00
18/02/2014	R209 On 06-November-14			Bond Future	9.27	72.3582	9.2744	72.3582	0.00
18/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	4117	4	4117	4	0.00
18/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	4149	4	4149	4	0.00
18/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	4180	4	4180	4	0.00
18/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6205	6	6205	6	0.00
18/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6118	6	6118	6	0.00
18/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6162	6	6162	6	0.00
18/02/2014	R210 On 08-May-14			Bond Future	156.39	156.3957	156.3859	156.3957	719.00
18/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	3604	4	3604	4	0.00
18/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	3614	4	3614	4	0.00
18/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	3624	4	3624	4	0.00
18/02/2014	R210 On 07-August-14			Bond Future	158.72	158.7272	158.7175	158.7272	0.00
18/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	283	0	283	0	0.00
18/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	293	0	293	0	0.00
18/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	273	0	273	0	0.00
18/02/2014	R211 On 08-May-14			Bond Future	127.67	127.6847	127.6721	127.6847	390.00
18/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2328	2	2328	2	0.00
18/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2338	2	2338	2	0.00
18/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2318	2	2318	2	0.00
18/02/2014	R211 On 07-August-14			Bond Future	128.02	128.0333	128.0209	128.0333	0.00
18/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	21	0	21	0	0.00
18/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	11	0	11	0	0.00
18/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	31	0	31	0	0.00
18/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R212 On 08-May-14			Bond Future	128.66	128.6704	128.6615	128.6704	21,797.00
18/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3339	3	3339	3	0.00
18/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3349	3	3349	3	0.00
18/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3329	3	3329	3	0.00
18/02/2014	R212 On 07-August-14			Bond Future	128.87	128.8821	128.8732	128.8821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	117	0	117	0	0.00
18/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	127	0	127	0	0.00
18/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	137	0	137	0	0.00
18/02/2014	R213 On 08-May-14			Bond Future	9.04	83.4063	9.0432	83.4063	21,730.00
18/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	219	0	219	0	0.00
18/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	213	0	213	0	0.00
18/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	224	0	224	0	0.00
18/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	11613	12	11613	12	0.00
18/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	11697	12	11697	12	0.00
18/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	11529	12	11529	12	0.00
18/02/2014	R213 On 07-August-14			Bond Future	9.13	84.6394	9.1266	84.6394	0.00
18/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3303	3	3303	3	0.00
18/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3365	3	3365	3	0.00
18/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3334	3	3334	3	0.00
18/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	5398	6	5398	6	0.00
18/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	5354	6	5354	6	0.00
18/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	5443	6	5443	6	0.00
18/02/2014	R213 On 06-November-14			Bond Future	9.20	82.4475	9.2022	82.4475	0.00
18/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3855	4	3855	4	0.00
18/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3916	4	3916	4	0.00
18/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3885	4	3885	4	0.00
18/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	6487	7	6487	7	0.00
18/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	6532	7	6532	7	0.00
18/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	6442	7	6442	7	0.00
18/02/2014	R214 On 08-May-14			Bond Future	9.25	73.7452	9.2470	73.7452	5,055.00
18/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	2159	2	2159	2	0.00
18/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	2128	2	2128	2	0.00
18/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2190	2	2190	2	0.00
18/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	4078	4	4078	4	0.00
18/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	4030	4	4030	4	0.00
18/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	4127	4	4127	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	R214 On 07-August-14			Bond Future	9.32	74.7422	9.3239	74.7422	0.00
18/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5313	5	5313	5	0.00
18/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	5233	5	5233	5	0.00
18/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5273	5	5273	5	0.00
18/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	3578	4	3578	4	0.00
18/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	3643	4	3643	4	0.00
18/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	3611	4	3611	4	0.00
18/02/2014	R214 On 06-November-14			Bond Future	9.39	72.6473	9.3936	72.6473	0.00
18/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	6140	6	6140	6	0.00
18/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	6178	6	6178	6	0.00
18/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	6216	6	6216	6	0.00
18/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4321	5	4321	5	0.00
18/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4289	4	4289	4	0.00
18/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	4355	5	4355	5	0.00
18/02/2014	R248 On 08-May-14			Bond Future	9.33	95.2057	9.3296	95.2057	13,650.00
18/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	2780	3	2780	3	0.00
18/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	2678	3	2678	3	0.00
18/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	2882	3	2882	3	0.00
18/02/2014	R248 On 07-August-14			Bond Future	9.41	96.4918	9.4096	96.4918	0.00
18/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	2243	2	2243	2	0.00
18/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	2334	2	2334	2	0.00
18/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	2152	2	2152	2	0.00
18/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R248 On 06-November-14			Bond Future	9.48	93.6061	9.4823	93.6061	0.00
18/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	2187	2	2187	2	0.00
18/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	2367	2	2367	2	0.00
18/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	2277	2	2277	2	0.00
18/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00