



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
19/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	2025 On 08-May-14			Bond Future	108.52	108.5393	108.5190	108.5393	0.00
19/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	2471	2	2471	2	0.00
19/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	2481	2	2481	2	0.00
19/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	2491	2	2491	2	0.00
19/02/2014	2025 On 07-August-14			Bond Future	109.02	109.0376	109.0166	109.0376	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
19/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	27	0	27	0	0.00
19/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	7	0	7	0	0.00
19/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	17	0	17	0	0.00
19/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2030 On 08-May-14			Bond Future	9.04	93.4608	9.0437	93.4608	1,420.00
19/02/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2030 On 08-May-14	9.01	Put	Bond Future	263	0	263	0	0.00
19/02/2014	2030 On 08-May-14	9.00	Put	Bond Future	341	0	341	0	0.00
19/02/2014	2030 On 08-May-14	8.99	Put	Bond Future	419	1	419	1	0.00
19/02/2014	2030 On 07-August-14			Bond Future	9.14	90.8351	9.1364	90.8351	0.00
19/02/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2030 On 07-August-14	9.00	Put	Bond Future	1051	1	1051	1	0.00
19/02/2014	2030 On 07-August-14	9.01	Put	Bond Future	973	1	973	1	0.00
19/02/2014	2030 On 07-August-14	8.99	Put	Bond Future	1128	1	1128	1	0.00
19/02/2014	2030 On 06-November-14			Bond Future	9.21	92.2849	9.2135	92.2849	0.00
19/02/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2030 On 06-November-14	8.99	Put	Bond Future	1704	2	1704	2	0.00
19/02/2014	2030 On 06-November-14	9.01	Put	Bond Future	1549	2	1549	2	0.00
19/02/2014	2030 On 06-November-14	9.00	Put	Bond Future	1627	2	1627	2	0.00
19/02/2014	2037 On 08-May-14			Bond Future	9.20	95.5119	9.2029	95.5119	5,914.00
19/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	1477	1	1477	1	0.00
19/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	1651	1	1651	1	0.00
19/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	1564	1	1564	1	0.00
19/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
19/02/2014	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
19/02/2014	2037 On 07-August-14			Bond Future	9.29	92.6661	9.2893	92.6661	3,280.00
19/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	2238	2	2238	2	0.00
19/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	2147	2	2147	2	0.00
19/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	2056	2	2056	2	0.00
19/02/2014	2037 On 06-November-14			Bond Future	9.36	94.0280	9.3614	94.0280	0.00
19/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	2786	3	2786	3	0.00
19/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	2868	3	2868	3	0.00
19/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	2951	3	2951	3	0.00
19/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2038 On 08-May-14			Bond Future	107.43	107.2561	107.4349	107.2561	57.00
19/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	1565	2	1565	2	0.00
19/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	1575	2	1575	2	0.00
19/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	1555	2	1555	2	0.00
19/02/2014	2038 On 07-August-14			Bond Future	107.78	107.5953	107.7762	107.5953	0.00
19/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	1766	2	1766	2	0.00
19/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	1776	2	1776	2	0.00
19/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	1786	2	1786	2	0.00
19/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2046 On 08-May-14			Bond Future	105.38	104.4668	105.3781	104.4668	1,938.00
19/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	1028	0	1028	0	0.00
19/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	1018	0	1018	0	0.00
19/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	1038	0	1038	0	0.00
19/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00

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19/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2046 On 07-August-14			Bond Future	106.95	106.0243	106.9489	106.0243	0.00
19/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	2509	2	2509	2	0.00
19/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	2499	2	2499	2	0.00
19/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	2519	2	2519	2	0.00
19/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2046 On 06-November-14			Bond Future	107.33	106.3936	107.3295	106.3936	0.00
19/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	2900	2	2900	2	0.00
19/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	2880	2	2880	2	0.00
19/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	2890	2	2890	2	0.00
19/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2050 On 08-May-14			Bond Future	112.86	112.8740	112.8555	112.8740	472.00
19/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
19/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	2145	2	2145	2	0.00
19/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	2155	2	2155	2	0.00
19/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	2135	2	2135	2	0.00
19/02/2014	2050 On 07-August-14			Bond Future	113.14	113.1564	113.1370	113.1564	0.00
19/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1137	1	1137	1	0.00
19/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1147	1	1147	1	0.00
19/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1127	1	1127	1	0.00
19/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
19/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
19/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	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
19/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	AL37 On 08-May-14			Index Future	407.06	408.0800	407.0630	408.0800	0.00
19/02/2014	AL37 On 07-August-14			Index Future	413.08	414.1110	413.0800	414.1110	0.00
19/02/2014	AL7T On 08-May-14			Index Future	477.41	478.7880	477.4100	478.7880	1.00
19/02/2014	AL7T On 07-August-14			Index Future	484.47	485.8650	484.4670	485.8650	0.00
19/02/2014	ALBI On 08-May-14			Index Future	436.09	436.5320	436.0920	436.5320	737.00
19/02/2014	ALBI On 07-August-14			Index Future	442.54	442.9840	442.5380	442.9840	0.00
19/02/2014	ALBI On 06-November-14			Index Future	449.57	450.0360	449.5740	450.0360	0.00
19/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2014	EL28 On 08-May-14			Bond Future	113.19	113.2093	113.1904	113.2093	0.00
19/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00

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19/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
19/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
19/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	800	1	800	1	0.00
19/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	810	1	810	1	0.00
19/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	820	1	820	1	0.00
19/02/2014	EL28 On 07-August-14			Bond Future	114.88	114.8974	114.8776	114.8974	0.00
19/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	868	1	868	1	0.00
19/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	878	1	878	1	0.00
19/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	888	1	888	1	0.00
19/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
19/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
19/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
19/02/2014	ES33 On 08-May-14			Bond Future	9.82	81.2380	9.8189	81.2380	6,292.00
19/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
19/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
19/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
19/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1985	2	1985	2	0.00
19/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2060	2	2060	2	0.00
19/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1910	2	1910	2	0.00
19/02/2014	ES33 On 07-August-14			Bond Future	9.92	82.3311	9.9232	82.3311	0.00
19/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1659	2	1659	2	0.00
19/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1590	2	1590	2	0.00
19/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1521	1	1521	1	0.00
19/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
19/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
19/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
19/02/2014	ES33 On 06-November-14			Bond Future	10.02	79.8595	10.0205	79.8595	0.00
19/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1853	2	1853	2	0.00
19/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1920	2	1920	2	0.00
19/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1988	2	1988	2	0.00
19/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
19/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
19/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
19/02/2014	GOVI On 08-May-14			GOVI	434.99	435.4830	434.9860	435.4830	293.00

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19/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
19/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
19/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
19/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	70140	7	70140	7	0.00
19/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	70240	7	70240	7	0.00
19/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	70040	7	70040	7	0.00
19/02/2014	GOVI On 07-August-14			GOVI	441.42	441.9190	441.4160	441.9190	175.00
19/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
19/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
19/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
19/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	185740	18	185740	18	0.00
19/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	185940	18	185940	18	0.00
19/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	185840	18	185840	18	0.00
19/02/2014	GOVI On 06-November-14			GOVI	448.43	448.9540	448.4340	448.9540	0.00
19/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
19/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
19/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
19/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	5660	0	5660	0	0.00
19/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	5760	0	5760	0	0.00
19/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	5560	0	5560	0	0.00
19/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/02/2014	IGOV On 08-May-14			Index Future	198.62	198.3440	198.6180	198.3440	1,263.00
19/02/2014	IGOV On 07-August-14			Index Future	201.58	201.3000	201.5780	201.3000	106.00
19/02/2014	IGOV On 06-November-14			Index Future	204.81	204.5280	204.8070	204.5280	0.00
19/02/2014	ILBI On 08-May-14			Index Future	537.72	537.0430	537.7210	537.0430	0.00
19/02/2014	ILBI On 07-August-14			Index Future	545.51	544.8270	545.5130	544.8270	210.00
19/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
19/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/02/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.67	94.3200	5.6700	94.3200	0.00
19/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.77	94.2400	5.7700	94.2400	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
19/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.03	93.9900	6.0300	93.9900	0.00
19/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.13	93.8900	6.1300	93.8900	4,000.00
19/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.48	93.5500	6.4800	93.5500	3,455.00
19/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.58	93.4500	6.5800	93.4500	1,000.00
19/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.98	93.0300	6.9800	93.0300	2,000.00
19/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.50	92.5400	7.5000	92.5400	0.00
19/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.81	92.2200	7.8100	92.2200	2,000.00
19/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.96	92.0600	7.9600	92.0600	5,200.00
19/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.11	91.8900	8.1100	91.8900	0.00
19/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.26	91.7400	8.2600	91.7400	0.00
19/02/2014	R023 On 08-May-14			Bond Future	8.63	96.5021	8.6250	96.5021	12,886.00
19/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	356	0	356	0	0.00
19/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	364	0	364	0	0.00
19/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	348	0	348	0	0.00
19/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6571	6	6571	6	0.00
19/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6627	6	6627	6	0.00
19/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6683	6	6683	6	0.00
19/02/2014	R023 On 07-August-14			Bond Future	8.73	97.8161	8.7310	97.8161	0.00
19/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2519	3	2519	3	0.00
19/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2569	3	2569	3	0.00
19/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2544	3	2544	3	0.00
19/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	3844	4	3844	4	0.00
19/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	3910	4	3910	4	0.00
19/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	3877	4	3877	4	0.00
19/02/2014	R023 On 06-November-14			Bond Future	8.83	95.4542	8.8277	95.4542	0.00
19/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3080	3	3080	3	0.00
19/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3105	3	3105	3	0.00
19/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3055	3	3055	3	0.00
19/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4360	4	4360	4	0.00
19/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4329	4	4329	4	0.00
19/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4392	4	4392	4	0.00
19/02/2014	R157 On 08-May-14			Bond Future	7.46	109.7783	7.4641	109.7783	22,526.00
19/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	3	0	3	0	0.00
19/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	2	0	2	0	0.00

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19/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	2	0	2	0	0.00
19/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	3057	3	3057	3	0.00
19/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	3071	3	3071	3	0.00
19/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	3043	3	3043	3	0.00
19/02/2014	R157 On 07-August-14			Bond Future	7.82	111.4021	7.8205	111.4021	0.00
19/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	221	0	221	0	0.00
19/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	223	0	223	0	0.00
19/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	226	0	226	0	0.00
19/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1392	1	1392	1	0.00
19/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1383	1	1383	1	0.00
19/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1375	1	1375	1	0.00
19/02/2014	R157 On 06-November-14			Bond Future	8.26	106.3632	8.2610	106.3632	0.00
19/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	62	0	62	0	0.00
19/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	61	0	61	0	0.00
19/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	63	0	63	0	0.00
19/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1784	2	1784	2	0.00
19/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1800	2	1800	2	0.00
19/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1792	2	1792	2	0.00
19/02/2014	R186 On 08-May-14			Bond Future	8.67	117.9769	8.6663	117.9769	51,204.00
19/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	5248	5	5248	5	0.00
19/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	149	0	149	0	0.00
19/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	153	0	153	0	0.00
19/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	9104	9	9104	9	0.00
19/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2543	3	2543	3	900.00
19/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	145	0	145	0	0.00
19/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	6072	6	6072	6	0.00
19/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3764	4	3764	4	0.00
19/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1741	2	1741	2	10,000.00
19/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4728	5	4728	5	0.00
19/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3541	4	3541	4	6,000.00
19/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	401	0	401	0	1,933.00
19/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	3936	4	3936	4	1,933.00
19/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	14177	14	14177	14	0.00
19/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	14271	14	14271	14	0.00

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19/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	1724	2	1724	2	1,500.00
19/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	2002	2	2002	2	400.00
19/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1364	1	1364	1	10,000.00
19/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	580	1	580	1	6,000.00
19/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	2661	3	2661	3	900.00
19/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	14364	14	14364	14	0.00
19/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	2848	3	2848	3	0.00
19/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	10696	11	10696	11	0.00
19/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	5274	5	5274	5	0.00
19/02/2014	R186 On 07-August-14			Bond Future	8.76	114.4277	8.7590	114.4277	0.00
19/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2825	3	2825	3	0.00
19/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2887	3	2887	3	0.00
19/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2856	3	2856	3	0.00
19/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	5155	5	5155	5	0.00
19/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	6621	7	6621	7	0.00
19/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	6729	7	6729	7	0.00
19/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	6675	7	6675	7	0.00
19/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	3857	4	3857	4	840.00
19/02/2014	R186 On 06-November-14			Bond Future	8.84	116.2533	8.8395	116.2533	0.00
19/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6893	7	6893	7	0.00
19/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	3135	3	3135	3	0.00
19/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	3193	3	3193	3	0.00
19/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	3164	3	3164	3	0.00
19/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	8846	9	8846	9	0.00
19/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	8902	9	8902	9	0.00
19/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	8789	9	8789	9	0.00
19/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4305	4	4305	4	2,010.00
19/02/2014	R197 On 08-May-14			Bond Future	271.60	271.6551	271.6031	271.6551	2,049.00
19/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	21593	22	21593	22	0.00
19/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	21613	22	21613	22	0.00
19/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	21603	22	21603	22	0.00
19/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
19/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
19/02/2014	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
19/02/2014	R197 On 07-August-14			Bond Future	269.86	269.9135	269.8595	269.9135	0.00
19/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	140	0	140	0	0.00
19/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	150	0	150	0	0.00
19/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	130	0	130	0	0.00
19/02/2014	R201 On 08-May-14			Bond Future	6.84	104.5828	6.8359	104.5828	0.00
19/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	4	0	4	0	0.00
19/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	4	0	4	0	0.00
19/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	4	0	4	0	0.00
19/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1260	1	1260	1	0.00
19/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1248	1	1248	1	0.00
19/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1254	1	1254	1	0.00
19/02/2014	R201 On 07-August-14			Bond Future	7.39	101.7179	7.3881	101.7179	0.00
19/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	39	0	39	0	0.00
19/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	38	0	38	0	0.00
19/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	38	0	38	0	0.00
19/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	789	1	789	1	0.00
19/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	786	1	786	1	0.00
19/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	783	1	783	1	0.00
19/02/2014	R202 On 08-May-14			Bond Future	209.55	208.9720	209.5519	208.9720	44,448.00
19/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	5448	6	5448	6	0.00
19/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	5458	6	5458	6	0.00
19/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	5438	6	5438	6	0.00
19/02/2014	R202 On 07-August-14			Bond Future	209.60	209.0114	209.5988	209.0114	0.00
19/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	1609	1	1609	1	0.00
19/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	1599	1	1599	1	0.00
19/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	1589	1	1589	1	0.00
19/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
19/02/2014	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
19/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
19/02/2014	R203 On 08-May-14			Bond Future	8.01	102.2145	8.0144	102.2145	16,972.00
19/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	8	0	8	0	0.00
19/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	8	0	8	0	0.00
19/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	148	0	148	0	29.00
19/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	8	0	8	0	0.00
19/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	450	1	450	1	16.00
19/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6865	7	6865	7	0.00
19/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2247	2	2247	2	0.00
19/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6803	7	6803	7	0.00
19/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3619	3	3619	3	0.00
19/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6834	7	6834	7	0.00
19/02/2014	R203 On 07-August-14			Bond Future	8.20	103.7262	8.1974	103.7262	0.00
19/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	654	1	654	1	0.00
19/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	646	1	646	1	0.00
19/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	638	1	638	1	0.00
19/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	365	0	365	0	46.00
19/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	3094	3	3094	3	0.00
19/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	3074	3	3074	3	0.00
19/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	3114	3	3114	3	0.00
19/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	4097	4	4097	4	0.00
19/02/2014	R203 On 06-November-14			Bond Future	8.37	101.2147	8.3740	101.2147	0.00
19/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	480	1	480	1	14.00
19/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	413	0	413	0	45.00
19/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	422	0	422	0	0.00
19/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	417	0	417	0	0.00
19/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	4015	4	4015	4	0.00
19/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4311	4	4311	4	0.00
19/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4268	4	4268	4	0.00
19/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4290	4	4290	4	0.00
19/02/2014	R204 On 08-May-14			Bond Future	8.24	102.4677	8.2388	102.4677	30,006.00
19/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	10	0	10	0	0.00
19/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	10	0	10	0	0.00
19/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	11	0	11	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
19/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8613	8	8613	8	0.00
19/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8695	8	8695	8	0.00
19/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8654	8	8654	8	0.00
19/02/2014	R204 On 07-August-14			Bond Future	8.39	99.9497	8.3939	99.9497	0.00
19/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1094	1	1094	1	0.00
19/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	749	1	749	1	0.00
19/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	730	1	730	1	0.00
19/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	739	1	739	1	0.00
19/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3308	3	3308	3	530.00
19/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4197	4	4197	4	0.00
19/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	4142	4	4142	4	0.00
19/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	4169	4	4169	4	0.00
19/02/2014	R204 On 06-November-14			Bond Future	8.53	101.5439	8.5336	101.5439	0.00
19/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	662	1	662	1	0.00
19/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	668	1	668	1	0.00
19/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1637	2	1637	2	0.00
19/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	655	1	655	1	0.00
19/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	6000	6	6000	6	0.00
19/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3490	3	3490	3	1,270.00
19/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5971	6	5971	6	0.00
19/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	6029	6	6029	6	0.00
19/02/2014	R207 On 08-May-14			Bond Future	8.41	97.4429	8.4109	97.4429	19,048.00
19/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	11	0	11	0	0.00
19/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	11	0	11	0	0.00
19/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	10	0	10	0	0.00
19/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	10128	10	10128	10	0.00
19/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10176	10	10176	10	0.00
19/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	10080	10	10080	10	0.00
19/02/2014	R207 On 07-August-14			Bond Future	8.55	95.2425	8.5512	95.2425	0.00
19/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	919	1	919	1	0.00
19/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	931	1	931	1	0.00
19/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	942	1	942	1	0.00
19/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4521	4	4521	4	0.00
19/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4553	4	4553	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
19/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4489	4	4489	4	0.00
19/02/2014	R207 On 06-November-14			Bond Future	8.67	96.7620	8.6709	96.7620	0.00
19/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	971	1	971	1	0.00
19/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	990	1	990	1	0.00
19/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	980	1	980	1	0.00
19/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6419	6	6419	6	0.00
19/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6386	6	6386	6	0.00
19/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6353	6	6353	6	0.00
19/02/2014	R208 On 08-May-14			Bond Future	8.52	91.9641	8.5195	91.9641	11,022.00
19/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	10	0	10	0	0.00
19/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	10	0	10	0	0.00
19/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	10	0	10	0	0.00
19/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11624	11	11624	11	0.00
19/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11513	11	11513	11	0.00
19/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11569	11	11569	11	0.00
19/02/2014	R208 On 07-August-14			Bond Future	8.64	93.3244	8.6401	93.3244	0.00
19/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1064	1	1064	1	0.00
19/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1833	2	1833	2	0.00
19/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1051	1	1051	1	0.00
19/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1077	1	1077	1	0.00
19/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3537	3	3537	3	630.00
19/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5101	5	5101	5	0.00
19/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5065	5	5065	5	0.00
19/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5137	5	5137	5	0.00
19/02/2014	R208 On 06-November-14			Bond Future	8.75	91.4128	8.7488	91.4128	0.00
19/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	976	1	976	1	0.00
19/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	996	1	996	1	0.00
19/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	986	1	986	1	0.00
19/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2581	3	2581	3	0.00
19/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7103	7	7103	7	0.00
19/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3715	4	3715	4	1,520.00
19/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7142	7	7142	7	0.00
19/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7064	7	7064	7	0.00
19/02/2014	R209 On 08-May-14			Bond Future	9.13	73.6569	9.1262	73.6569	24,211.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4927	5	4927	5	0.00
19/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	268	0	268	0	0.00
19/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	261	0	261	0	0.00
19/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4331	4	4331	4	0.00
19/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	255	0	255	0	0.00
19/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5998	6	5998	6	0.00
19/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5503	6	5503	6	0.00
19/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	1063	1	1063	1	640.00
19/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2375	2	2375	2	640.00
19/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	10621	11	10621	11	0.00
19/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	10789	11	10789	11	0.00
19/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1354	1	1354	1	883.00
19/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	10705	11	10705	11	0.00
19/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	1653	2	1653	2	640.00
19/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	3315	3	3315	3	0.00
19/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1120	1	1120	1	7,262.00
19/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	951	1	951	1	10,000.00
19/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	5919	6	5919	6	0.00
19/02/2014	R209 On 07-August-14			Bond Future	9.20	74.7464	9.2032	74.7464	0.00
19/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3704	4	3704	4	0.00
19/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3737	4	3737	4	0.00
19/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3671	4	3671	4	0.00
19/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	4790	5	4790	5	0.00
19/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	4873	5	4873	5	0.00
19/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	4832	5	4832	5	0.00
19/02/2014	R209 On 06-November-14			Bond Future	9.27	72.7907	9.2718	72.7907	0.00
19/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	4116	4	4116	4	0.00
19/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	4148	4	4148	4	0.00
19/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	4179	4	4179	4	0.00
19/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6186	6	6186	6	0.00
19/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6099	6	6099	6	0.00
19/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6142	6	6142	6	0.00
19/02/2014	R210 On 08-May-14			Bond Future	157.10	156.3859	157.1003	156.3859	719.00
19/02/2014	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
19/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	2890	4	2890	4	0.00
19/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	2900	4	2900	4	0.00
19/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	2910	4	2910	4	0.00
19/02/2014	R210 On 07-August-14			Bond Future	159.44	158.7175	159.4418	158.7175	0.00
19/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	442	0	442	0	0.00
19/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	432	0	432	0	0.00
19/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	452	0	452	0	0.00
19/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
19/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
19/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
19/02/2014	R211 On 08-May-14			Bond Future	127.64	127.6721	127.6359	127.6721	390.00
19/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2364	2	2364	2	0.00
19/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2374	2	2374	2	0.00
19/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2354	2	2354	2	0.00
19/02/2014	R211 On 07-August-14			Bond Future	127.98	128.0209	127.9835	128.0209	0.00
19/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	16	0	16	0	0.00
19/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	26	0	26	0	0.00
19/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	6	0	6	0	0.00
19/02/2014	R212 On 08-May-14			Bond Future	128.64	128.6615	128.6360	128.6615	21,797.00
19/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3364	3	3364	3	0.00
19/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3374	3	3374	3	0.00
19/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3354	3	3354	3	0.00
19/02/2014	R212 On 07-August-14			Bond Future	128.85	128.8732	128.8467	128.8732	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
19/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	143	0	143	0	0.00
19/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	153	0	153	0	0.00
19/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	163	0	163	0	0.00
19/02/2014	R213 On 08-May-14			Bond Future	9.03	83.9085	9.0300	83.9085	21,730.00
19/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	220	0	220	0	0.00
19/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	214	0	214	0	0.00
19/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	225	0	225	0	0.00
19/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	11515	12	11515	12	0.00
19/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	11599	12	11599	12	0.00
19/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	11431	12	11431	12	0.00
19/02/2014	R213 On 07-August-14			Bond Future	9.11	85.1492	9.1130	85.1492	0.00
19/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3335	3	3335	3	0.00
19/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3398	3	3398	3	0.00
19/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3366	3	3366	3	0.00
19/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	5331	5	5331	5	0.00
19/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	5287	5	5287	5	0.00
19/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	5375	5	5375	5	0.00
19/02/2014	R213 On 06-November-14			Bond Future	9.19	82.9636	9.1885	82.9636	0.00
19/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3889	4	3889	4	0.00
19/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3951	4	3951	4	0.00
19/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3920	4	3920	4	0.00
19/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	6423	6	6423	6	0.00
19/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	6468	7	6468	7	0.00
19/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	6378	6	6378	6	0.00
19/02/2014	R214 On 08-May-14			Bond Future	9.23	74.2175	9.2289	74.2175	5,055.00
19/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	2199	2	2199	2	0.00
19/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	2167	2	2167	2	0.00
19/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2230	2	2230	2	0.00
19/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	3980	4	3980	4	0.00
19/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	3932	4	3932	4	0.00
19/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	4028	4	4028	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
19/02/2014	R214 On 07-August-14			Bond Future	9.31	75.2217	9.3053	75.2217	0.00
19/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5383	5	5383	5	0.00
19/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	5303	5	5303	5	0.00
19/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5343	5	5343	5	0.00
19/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	3509	4	3509	4	0.00
19/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	3573	4	3573	4	0.00
19/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	3541	4	3541	4	0.00
19/02/2014	R214 On 06-November-14			Bond Future	9.37	73.1328	9.3748	73.1328	0.00
19/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	6213	6	6213	6	0.00
19/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	6251	6	6251	6	0.00
19/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	6289	6	6289	6	0.00
19/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4255	4	4255	4	0.00
19/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4222	4	4222	4	0.00
19/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	4288	4	4288	4	0.00
19/02/2014	R248 On 08-May-14			Bond Future	9.31	95.8081	9.3113	95.8081	13,650.00
19/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
19/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	2603	3	2603	3	0.00
19/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	2501	3	2501	3	0.00
19/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	2705	3	2705	3	0.00
19/02/2014	R248 On 07-August-14			Bond Future	9.39	97.1034	9.3908	97.1034	0.00
19/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	2422	2	2422	2	0.00
19/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	2513	2	2513	2	0.00
19/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	2331	2	2331	2	0.00
19/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
19/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
19/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
19/02/2014	R248 On 06-November-14			Bond Future	9.46	94.2254	9.4633	94.2254	0.00
19/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	2366	2	2366	2	0.00
19/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	2546	2	2546	2	0.00
19/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	2456	2	2456	2	0.00
19/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
19/02/2014	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
19/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00