



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
25/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	2025 On 08-May-14			Bond Future	109.44	109.4524	109.4450	109.4524	0.00
25/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	1545	2	1545	2	0.00
25/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	1555	2	1555	2	0.00
25/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	1565	2	1565	2	0.00
25/02/2014	2025 On 07-August-14			Bond Future	109.95	109.9608	109.9534	109.9608	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
25/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	963	1	963	1	0.00
25/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	943	1	943	1	0.00
25/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	953	1	953	1	0.00
25/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2030 On 08-May-14			Bond Future	8.99	93.7086	8.9935	93.7086	1,681.00
25/02/2014	2030 On 08-May-14	9.00	Call	Bond Future	51	0	51	0	0.00
25/02/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2030 On 08-May-14	9.01	Call	Bond Future	129	0	129	0	0.00
25/02/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2030 On 08-May-14	8.99	Put	Bond Future	27	0	27	0	0.00
25/02/2014	2030 On 07-August-14			Bond Future	9.08	91.0854	9.0846	91.0854	0.00
25/02/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2030 On 07-August-14	9.00	Put	Bond Future	654	1	654	1	0.00
25/02/2014	2030 On 07-August-14	9.01	Put	Bond Future	576	1	576	1	0.00
25/02/2014	2030 On 07-August-14	8.99	Put	Bond Future	731	1	731	1	0.00
25/02/2014	2030 On 06-November-14			Bond Future	9.16	92.5260	9.1617	92.5260	0.00
25/02/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2030 On 06-November-14	8.99	Put	Bond Future	1313	2	1313	2	0.00
25/02/2014	2030 On 06-November-14	9.01	Put	Bond Future	1158	1	1158	1	0.00
25/02/2014	2030 On 06-November-14	9.00	Put	Bond Future	1236	1	1236	1	0.00
25/02/2014	2037 On 08-May-14			Bond Future	9.18	95.7471	9.1838	95.7471	5,914.00
25/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	1648	2	1648	2	0.00
25/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	1822	2	1822	2	0.00
25/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	1735	2	1735	2	0.00
25/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
25/02/2014	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
25/02/2014	2037 On 07-August-14			Bond Future	9.27	92.9036	9.2697	92.9036	3,280.00
25/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	2065	2	2065	2	0.00
25/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	1974	2	1974	2	0.00
25/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	1882	2	1882	2	0.00
25/02/2014	2037 On 06-November-14			Bond Future	9.34	94.2558	9.3426	94.2558	0.00
25/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	2949	3	2949	3	0.00
25/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	3032	3	3032	3	0.00
25/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	3114	3	3114	3	0.00
25/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2038 On 08-May-14			Bond Future	108.60	108.6023	108.5958	108.6023	57.00
25/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	404	0	404	0	0.00
25/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	414	0	414	0	0.00
25/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	394	0	394	0	0.00
25/02/2014	2038 On 07-August-14			Bond Future	108.95	108.9577	108.9512	108.9577	0.00
25/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	2941	3	2941	3	0.00
25/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	2951	3	2951	3	0.00
25/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	2961	3	2961	3	0.00
25/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2046 On 08-May-14			Bond Future	105.35	105.3585	105.3522	105.3585	1,938.00
25/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	1002	1	1002	1	0.00
25/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	992	1	992	1	0.00
25/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	1012	1	1012	1	0.00
25/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
25/02/2014	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
25/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2046 On 07-August-14			Bond Future	106.92	106.9280	106.9218	106.9280	0.00
25/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	2482	2	2482	2	0.00
25/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	2472	2	2472	2	0.00
25/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	2492	2	2492	2	0.00
25/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2046 On 06-November-14			Bond Future	107.29	107.2940	107.2854	107.2940	0.00
25/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	2855	3	2855	3	0.00
25/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	2835	3	2835	3	0.00
25/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	2845	3	2845	3	0.00
25/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2050 On 08-May-14			Bond Future	113.65	113.6532	113.6464	113.6532	472.00
25/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
25/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	1354	1	1354	1	0.00
25/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	1364	1	1364	1	0.00
25/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	1344	1	1344	1	0.00
25/02/2014	2050 On 07-August-14			Bond Future	113.94	113.9428	113.9363	113.9428	0.00
25/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1936	2	1936	2	0.00
25/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1946	2	1946	2	0.00
25/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1926	2	1926	2	0.00
25/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
25/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
25/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	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
25/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	AL37 On 08-May-14			Index Future	408.67	406.8470	408.6720	406.8470	0.00
25/02/2014	AL37 On 07-August-14			Index Future	414.71	412.8550	414.7080	412.8550	0.00
25/02/2014	AL7T On 08-May-14			Index Future	479.87	477.1410	479.8670	477.1410	1.00
25/02/2014	AL7T On 07-August-14			Index Future	486.95	484.1880	486.9540	484.1880	0.00
25/02/2014	ALBI On 08-May-14			Index Future	437.73	435.9520	437.7310	435.9520	728.00
25/02/2014	ALBI On 07-August-14			Index Future	444.20	442.3900	444.1960	442.3900	0.00
25/02/2014	ALBI On 06-November-14			Index Future	451.20	449.3710	451.1960	449.3710	0.00
25/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2014	EL28 On 08-May-14			Bond Future	114.52	114.5245	114.5174	114.5245	0.00
25/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	527	1	527	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	507	1	507	1	0.00
25/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	517	1	517	1	0.00
25/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
25/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
25/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
25/02/2014	EL28 On 07-August-14			Bond Future	116.22	116.2308	116.2239	116.2308	0.00
25/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	2214	2	2214	2	0.00
25/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	2224	2	2224	2	0.00
25/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	2234	2	2234	2	0.00
25/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
25/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
25/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
25/02/2014	ES33 On 08-May-14			Bond Future	9.81	81.2546	9.8089	81.2546	6,292.00
25/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
25/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
25/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
25/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1913	2	1913	2	0.00
25/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1988	2	1988	2	0.00
25/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1838	2	1838	2	0.00
25/02/2014	ES33 On 07-August-14			Bond Future	9.91	82.3469	9.9129	82.3469	0.00
25/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1732	2	1732	2	0.00
25/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1663	2	1663	2	0.00
25/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1594	2	1594	2	0.00
25/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
25/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
25/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
25/02/2014	ES33 On 06-November-14			Bond Future	10.01	79.8639	10.0115	79.8639	0.00
25/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1916	2	1916	2	0.00
25/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1984	2	1984	2	0.00
25/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2051	2	2051	2	0.00
25/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
25/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
25/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
25/02/2014	GOVI On 08-May-14			GOVI	436.65	434.8170	436.6490	434.8170	298.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
25/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
25/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
25/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	53510	7	53510	7	0.00
25/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	53610	7	53610	7	0.00
25/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	53410	7	53410	7	0.00
25/02/2014	GOVI On 07-August-14			GOVI	443.10	441.2380	443.0970	441.2380	175.00
25/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
25/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
25/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
25/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	168930	19	168930	19	0.00
25/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	169130	19	169130	19	0.00
25/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	169030	19	169030	19	0.00
25/02/2014	GOVI On 06-November-14			GOVI	450.08	448.2010	450.0800	448.2010	0.00
25/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	10900	0	10900	0	0.00
25/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	10700	0	10700	0	0.00
25/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	10800	0	10800	0	0.00
25/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	1	0	1	0.00
25/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	1	0	1	0.00
25/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	1	0	1	0.00
25/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/02/2014	IGOV On 08-May-14			Index Future	200.21	200.2260	200.2120	200.2260	1,266.00
25/02/2014	IGOV On 07-August-14			Index Future	203.19	203.2070	203.1930	203.2070	90.00
25/02/2014	IGOV On 06-November-14			Index Future	206.42	206.4380	206.4190	206.4380	0.00
25/02/2014	ILBI On 08-May-14			Index Future	542.12	542.1510	542.1170	542.1510	0.00
25/02/2014	ILBI On 07-August-14			Index Future	549.97	550.0030	549.9670	550.0030	210.00
25/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
25/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.75	94.2400	5.7500	94.2400	4,000.00
25/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.94	94.0000	5.9400	94.0000	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
25/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.04	93.9000	6.0400	93.9000	4,000.00
25/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.36	93.5300	6.3600	93.5300	2,455.00
25/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.46	93.4300	6.4600	93.4300	1,000.00
25/02/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.73	93.1100	6.7300	93.1100	0.00
25/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.83	93.0100	6.8300	93.0100	1,900.00
25/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.41	92.4200	7.4100	92.4200	0.00
25/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.67	92.2000	7.6700	92.2000	2,850.00
25/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.81	92.0400	7.8100	92.0400	5,200.00
25/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.96	91.9000	7.9600	91.9000	0.00
25/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.10	91.7600	8.1000	91.7600	0.00
25/02/2014	R023 On 08-May-14			Bond Future	8.52	96.2095	8.5222	96.2095	12,886.00
25/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	395	0	395	0	0.00
25/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	404	0	404	0	0.00
25/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	386	0	386	0	0.00
25/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6005	7	6005	7	0.00
25/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6060	7	6060	7	0.00
25/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6115	7	6115	7	0.00
25/02/2014	R023 On 07-August-14			Bond Future	8.62	97.5177	8.6238	97.5177	0.00
25/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2746	2	2746	2	0.00
25/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2800	3	2800	3	0.00
25/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2773	2	2773	2	0.00
25/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	3460	4	3460	4	0.00
25/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	3523	4	3523	4	0.00
25/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	3491	4	3491	4	0.00
25/02/2014	R023 On 06-November-14			Bond Future	8.72	95.1375	8.7183	95.1375	0.00
25/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3330	3	3330	3	0.00
25/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3356	3	3356	3	0.00
25/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3303	3	3303	3	0.00
25/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	3997	4	3997	4	0.00
25/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	3967	4	3967	4	0.00
25/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4027	4	4027	4	0.00
25/02/2014	R157 On 08-May-14			Bond Future	7.33	109.6575	7.3349	109.6575	22,526.00
25/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	3	0	3	0	0.00
25/02/2014	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
25/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	3	0	3	0	0.00
25/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2886	3	2886	3	0.00
25/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	2900	3	2900	3	0.00
25/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2873	3	2873	3	0.00
25/02/2014	R157 On 07-August-14			Bond Future	7.66	111.2780	7.6597	111.2780	6,000.00
25/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	253	0	253	0	0.00
25/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	256	0	256	0	0.00
25/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	259	0	259	0	0.00
25/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1251	1	1251	1	0.00
25/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1243	1	1243	1	0.00
25/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1235	1	1235	1	0.00
25/02/2014	R157 On 06-November-14			Bond Future	8.07	106.2214	8.0667	106.2214	0.00
25/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	150	0	150	0	0.00
25/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	148	0	148	0	0.00
25/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	151	0	151	0	0.00
25/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1712	2	1712	2	0.00
25/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1726	2	1726	2	0.00
25/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1719	2	1719	2	0.00
25/02/2014	R186 On 08-May-14			Bond Future	8.61	117.7725	8.6108	117.7725	51,204.00
25/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	5425	5	5425	5	0.00
25/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	131	0	131	0	0.00
25/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	135	0	135	0	0.00
25/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	9423	9	9423	9	0.00
25/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2589	2	2589	2	900.00
25/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	127	0	127	0	0.00
25/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	6285	6	6285	6	0.00
25/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3871	3	3871	3	0.00
25/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1750	2	1750	2	10,000.00
25/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4881	4	4881	4	0.00
25/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3637	3	3637	3	6,000.00
25/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	376	0	376	0	1,933.00
25/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	3520	4	3520	4	1,933.00
25/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	13696	14	13696	14	0.00
25/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	13790	14	13790	14	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
25/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	1438	2	1438	2	1,500.00
25/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	1692	2	1692	2	400.00
25/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1114	1	1114	1	10,000.00
25/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	435	1	435	1	6,000.00
25/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	2305	3	2305	3	900.00
25/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	13884	15	13884	15	0.00
25/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	2482	3	2482	3	0.00
25/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	10207	11	10207	11	0.00
25/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	4821	5	4821	5	0.00
25/02/2014	R186 On 07-August-14			Bond Future	8.70	114.2190	8.7015	114.2190	0.00
25/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2932	3	2932	3	0.00
25/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2997	3	2997	3	0.00
25/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2964	3	2964	3	0.00
25/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	5355	5	5355	5	0.00
25/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	6261	7	6261	7	0.00
25/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	6367	7	6367	7	0.00
25/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	6314	7	6314	7	0.00
25/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	3588	4	3588	4	840.00
25/02/2014	R186 On 06-November-14			Bond Future	8.78	116.0248	8.7818	116.0248	0.00
25/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	7117	7	7117	7	0.00
25/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	3243	3	3243	3	0.00
25/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	3302	3	3302	3	0.00
25/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	3272	3	3272	3	0.00
25/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	8493	9	8493	9	0.00
25/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	8549	9	8549	9	0.00
25/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	8437	9	8437	9	0.00
25/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4067	4	4067	4	2,010.00
25/02/2014	R197 On 08-May-14			Bond Future	273.23	273.2534	273.2344	273.2534	2,049.00
25/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	23224	23	23224	23	0.00
25/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	23244	23	23244	23	0.00
25/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	23234	23	23234	23	0.00
25/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
25/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
25/02/2014	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
25/02/2014	R197 On 07-August-14			Bond Future	271.50	271.5208	271.5022	271.5208	0.00
25/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	1502	2	1502	2	0.00
25/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	1512	2	1512	2	0.00
25/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	1492	2	1492	2	0.00
25/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
25/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
25/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
25/02/2014	R201 On 08-May-14			Bond Future	6.74	104.5176	6.7365	104.5176	0.00
25/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	4	0	4	0	0.00
25/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	4	0	4	0	0.00
25/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	5	0	5	0	0.00
25/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1202	1	1202	1	0.00
25/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1190	1	1190	1	0.00
25/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1196	1	1196	1	0.00
25/02/2014	R201 On 07-August-14			Bond Future	7.22	101.6506	7.2214	101.6506	0.00
25/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	44	0	44	0	0.00
25/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	43	0	43	0	0.00
25/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	43	0	43	0	0.00
25/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	735	1	735	1	0.00
25/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	732	1	732	1	0.00
25/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	729	1	729	1	0.00
25/02/2014	R202 On 08-May-14			Bond Future	212.30	212.3110	212.2974	212.3110	44,448.00
25/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	3609	4	3609	4	0.00
25/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	3613	4	3613	4	0.00
25/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	3617	4	3617	4	0.00
25/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	6316	6	6316	6	0.00
25/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	6322	6	6322	6	0.00
25/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	6310	6	6310	6	0.00
25/02/2014	R202 On 07-August-14			Bond Future	212.38	212.3914	212.3779	212.3914	0.00
25/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	9468	9	9468	9	0.00
25/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	9462	9	9462	9	0.00
25/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	9456	9	9456	9	0.00
25/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	5084	5	5084	5	0.00
25/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	5088	5	5088	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	5080	5	5080	5	0.00
25/02/2014	R203 On 08-May-14			Bond Future	7.88	101.9074	7.8835	101.9074	16,972.00
25/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	6	0	6	0	0.00
25/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	7	0	7	0	0.00
25/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	152	0	152	0	29.00
25/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	7	0	7	0	0.00
25/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	486	0	486	0	16.00
25/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6484	7	6484	7	0.00
25/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	1904	2	1904	2	0.00
25/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6421	7	6421	7	0.00
25/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3244	4	3244	4	0.00
25/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6452	7	6452	7	0.00
25/02/2014	R203 On 07-August-14			Bond Future	8.05	103.4133	8.0546	103.4133	0.00
25/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	707	1	707	1	0.00
25/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	699	1	699	1	0.00
25/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	691	1	691	1	0.00
25/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	392	0	392	0	46.00
25/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	2762	3	2762	3	0.00
25/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	2743	3	2743	3	0.00
25/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	2782	3	2782	3	0.00
25/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	3739	4	3739	4	0.00
25/02/2014	R203 On 06-November-14			Bond Future	8.22	100.8822	8.2223	100.8822	0.00
25/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	638	1	638	1	14.00
25/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	557	0	557	0	45.00
25/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	568	0	568	0	0.00
25/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	563	0	563	0	0.00
25/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3796	4	3796	4	0.00
25/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4078	4	4078	4	0.00
25/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4037	4	4037	4	0.00
25/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4058	4	4058	4	0.00
25/02/2014	R204 On 08-May-14			Bond Future	8.13	102.1476	8.1323	102.1476	30,006.00
25/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	10	0	10	0	0.00
25/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	10	0	10	0	0.00
25/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	10	0	10	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
25/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8212	9	8212	9	0.00
25/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8294	9	8294	9	0.00
25/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8253	9	8253	9	0.00
25/02/2014	R204 On 07-August-14			Bond Future	8.28	99.6236	8.2801	99.6236	0.00
25/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1174	1	1174	1	0.00
25/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	804	1	804	1	0.00
25/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	784	1	784	1	0.00
25/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	794	1	794	1	0.00
25/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	2982	3	2982	3	530.00
25/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	3845	4	3845	4	0.00
25/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	3791	4	3791	4	0.00
25/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	3818	4	3818	4	0.00
25/02/2014	R204 On 06-November-14			Bond Future	8.42	101.1983	8.4154	101.1983	0.00
25/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	728	1	728	1	0.00
25/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	735	1	735	1	0.00
25/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1771	2	1771	2	0.00
25/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	720	1	720	1	0.00
25/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5667	6	5667	6	0.00
25/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3225	4	3225	4	1,270.00
25/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5638	6	5638	6	0.00
25/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5695	6	5695	6	0.00
25/02/2014	R207 On 08-May-14			Bond Future	8.32	97.1433	8.3214	97.1433	19,048.00
25/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	11	0	11	0	0.00
25/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	11	0	11	0	0.00
25/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	10	0	10	0	0.00
25/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	9742	10	9742	10	0.00
25/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	9791	10	9791	10	0.00
25/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	9694	10	9694	10	0.00
25/02/2014	R207 On 07-August-14			Bond Future	8.46	94.9374	8.4565	94.9374	0.00
25/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	1002	1	1002	1	0.00
25/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	1015	1	1015	1	0.00
25/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	1027	1	1027	1	0.00
25/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4214	5	4214	5	0.00
25/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4245	5	4245	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4183	5	4183	5	0.00
25/02/2014	R207 On 06-November-14			Bond Future	8.57	96.4383	8.5739	96.4383	0.00
25/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	965	1	965	1	0.00
25/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	984	1	984	1	0.00
25/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	975	1	975	1	0.00
25/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6028	6	6028	6	0.00
25/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	5996	6	5996	6	0.00
25/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	5963	6	5963	6	0.00
25/02/2014	R208 On 08-May-14			Bond Future	8.44	91.6003	8.4363	91.6003	11,022.00
25/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	9	0	9	0	0.00
25/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	10	0	10	0	0.00
25/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	10	0	10	0	0.00
25/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11221	12	11221	12	0.00
25/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11109	12	11109	12	0.00
25/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11165	12	11165	12	0.00
25/02/2014	R208 On 07-August-14			Bond Future	8.55	92.9541	8.5529	92.9541	0.00
25/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1193	1	1193	1	0.00
25/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	2017	2	2017	2	0.00
25/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1179	1	1179	1	0.00
25/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1207	1	1207	1	0.00
25/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3312	4	3312	4	630.00
25/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	4821	5	4821	5	0.00
25/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	4786	5	4786	5	0.00
25/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	4856	5	4856	5	0.00
25/02/2014	R208 On 06-November-14			Bond Future	8.66	91.0235	8.6599	91.0235	0.00
25/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	1084	1	1084	1	0.00
25/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1106	1	1106	1	0.00
25/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	1095	1	1095	1	0.00
25/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2785	3	2785	3	0.00
25/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	6810	7	6810	7	0.00
25/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3517	4	3517	4	1,520.00
25/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	6848	7	6848	7	0.00
25/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	6772	7	6772	7	0.00
25/02/2014	R209 On 08-May-14			Bond Future	9.12	73.6589	9.1175	73.6589	25,105.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4847	5	4847	5	0.00
25/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	218	0	218	0	0.00
25/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	213	0	213	0	0.00
25/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4239	4	4239	4	0.00
25/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	207	0	207	0	0.00
25/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5940	6	5940	6	0.00
25/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5435	5	5435	5	0.00
25/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	962	1	962	1	640.00
25/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2258	2	2258	2	640.00
25/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	10508	11	10508	11	0.00
25/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	10678	11	10678	11	0.00
25/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1211	1	1211	1	883.00
25/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	10593	11	10593	11	0.00
25/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	1498	2	1498	2	640.00
25/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	3135	3	3135	3	0.00
25/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	987	1	987	1	7,262.00
25/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	829	1	829	1	10,000.00
25/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	5755	6	5755	6	0.00
25/02/2014	R209 On 07-August-14			Bond Future	9.19	74.7476	9.1943	74.7476	0.00
25/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3674	4	3674	4	0.00
25/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3707	4	3707	4	0.00
25/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3641	4	3641	4	0.00
25/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	4697	5	4697	5	0.00
25/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	4779	5	4779	5	0.00
25/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	4738	5	4738	5	0.00
25/02/2014	R209 On 06-November-14			Bond Future	9.26	72.7814	9.2641	72.7814	0.00
25/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	4174	4	4174	4	0.00
25/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	4205	4	4205	4	0.00
25/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	4237	4	4237	4	0.00
25/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6188	6	6188	6	0.00
25/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6101	6	6101	6	0.00
25/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6145	6	6145	6	0.00
25/02/2014	R210 On 08-May-14			Bond Future	159.12	159.1289	159.1183	159.1289	719.00
25/02/2014	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
25/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
25/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
25/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	872	1	872	1	0.00
25/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	882	1	882	1	0.00
25/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	892	1	892	1	0.00
25/02/2014	R210 On 07-August-14			Bond Future	161.49	161.4995	161.4890	161.4995	0.00
25/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	2489	2	2489	2	0.00
25/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	2479	2	2479	2	0.00
25/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	2499	3	2499	3	0.00
25/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
25/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
25/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
25/02/2014	R211 On 08-May-14			Bond Future	127.58	127.5971	127.5847	127.5971	390.00
25/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
25/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
25/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
25/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2415	2	2415	2	0.00
25/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2425	2	2425	2	0.00
25/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2405	2	2405	2	0.00
25/02/2014	R211 On 07-August-14			Bond Future	127.93	127.9402	127.9277	127.9402	0.00
25/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
25/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
25/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
25/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	72	0	72	0	0.00
25/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	82	0	82	0	0.00
25/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	62	0	62	0	0.00
25/02/2014	R212 On 08-May-14			Bond Future	128.97	128.9745	128.9654	128.9745	21,797.00
25/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
25/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
25/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
25/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3035	3	3035	3	0.00
25/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3045	3	3045	3	0.00
25/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3025	3	3025	3	0.00
25/02/2014	R212 On 07-August-14			Bond Future	129.18	129.1860	129.1770	129.1860	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
25/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	187	0	187	0	0.00
25/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	167	0	167	0	0.00
25/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	177	0	177	0	0.00
25/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
25/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
25/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
25/02/2014	R213 On 08-May-14			Bond Future	8.96	84.2194	8.9596	84.2194	21,730.00
25/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	204	0	204	0	0.00
25/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	199	0	199	0	0.00
25/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	210	0	210	0	0.00
25/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	10972	11	10972	11	0.00
25/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	11057	11	11057	11	0.00
25/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	10888	11	10888	11	0.00
25/02/2014	R213 On 07-August-14			Bond Future	9.04	85.4637	9.0406	85.4637	0.00
25/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3485	3	3485	3	0.00
25/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3551	3	3551	3	0.00
25/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3518	3	3518	3	0.00
25/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	4948	5	4948	5	0.00
25/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	4905	5	4905	5	0.00
25/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	4991	5	4991	5	0.00
25/02/2014	R213 On 06-November-14			Bond Future	9.12	83.2712	9.1154	83.2712	0.00
25/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	4158	4	4158	4	0.00
25/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	4222	4	4222	4	0.00
25/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	4190	4	4190	4	0.00
25/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	6161	6	6161	6	0.00
25/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	6205	6	6205	6	0.00
25/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	6118	6	6118	6	0.00
25/02/2014	R214 On 08-May-14			Bond Future	9.20	74.4141	9.1999	74.4141	5,055.00
25/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	2171	2	2171	2	0.00
25/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	2139	2	2139	2	0.00
25/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2204	2	2204	2	0.00
25/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	3731	4	3731	4	0.00
25/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	3684	4	3684	4	0.00
25/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	3778	4	3778	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
25/02/2014	R214 On 07-August-14			Bond Future	9.28	75.4203	9.2755	75.4203	0.00
25/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5476	5	5476	5	0.00
25/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	5395	5	5395	5	0.00
25/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5435	5	5435	5	0.00
25/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	3377	3	3377	3	0.00
25/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	3440	4	3440	4	0.00
25/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	3409	3	3409	3	0.00
25/02/2014	R214 On 06-November-14			Bond Future	9.35	73.3240	9.3454	73.3240	0.00
25/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	6394	6	6394	6	0.00
25/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	6433	6	6433	6	0.00
25/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	6472	6	6472	6	0.00
25/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4218	4	4218	4	0.00
25/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4187	4	4187	4	0.00
25/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	4250	4	4250	4	0.00
25/02/2014	R248 On 08-May-14			Bond Future	9.28	96.1106	9.2822	96.1106	13,552.00
25/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
25/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
25/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
25/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	2318	2	2318	2	0.00
25/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	2216	2	2216	2	0.00
25/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	2420	3	2420	3	0.00
25/02/2014	R248 On 07-August-14			Bond Future	9.36	97.4093	9.3608	97.4093	0.00
25/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	2710	3	2710	3	0.00
25/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	2801	3	2801	3	0.00
25/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	2619	2	2619	2	0.00
25/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
25/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
25/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
25/02/2014	R248 On 06-November-14			Bond Future	9.43	94.5226	9.4337	94.5226	0.00
25/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	2646	2	2646	2	0.00
25/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	2826	3	2826	3	0.00
25/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	2736	3	2736	3	0.00
25/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
25/02/2014	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
25/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00