



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 14/02/2014 To: 14/02/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	2025 On 08-May-14			Bond Future	108.55	108.4560	108.5548	108.4560	0.00
14/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	2435	3	2	3	0.00
14/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	2445	3	2	3	0.00
14/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	2455	3	2	3	0.00
14/02/2014	2025 On 07-August-14			Bond Future	109.05	108.9537	109.0529	108.9537	0.00
14/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	63	0	0	0	0.00
14/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	43	0	0	0	0.00
14/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	53	0	0	0	0.00
14/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 08-May-14			Bond Future	9.33	93.7696	94.6309	93.7696	5,914.00
14/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	472	0	0	0	0.00
14/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	385	0	0	0	0.00
14/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	559	0	1	0	0.00
14/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 07-August-14			Bond Future	9.42	90.8984	91.7716	90.8984	3,280.00
14/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	3346	4	3	4	0.00
14/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	3254	4	3	4	0.00
14/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	3163	4	3	4	0.00
14/02/2014	2037 On 06-November-14			Bond Future	9.49	92.2408	93.1271	92.2408	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	1671	1	2	1	0.00
14/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	1754	1	2	1	0.00
14/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	1836	1	2	1	0.00
14/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2038 On 08-May-14			Bond Future	106.68	106.4937	106.6825	106.4937	57.00
14/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	2318	3	2	3	0.00
14/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	2328	3	2	3	0.00
14/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	2308	2	2	2	0.00
14/02/2014	2038 On 07-August-14			Bond Future	107.01	106.8220	107.0127	106.8220	0.00
14/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	1003	1	1	1	0.00
14/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	1013	1	1	1	0.00
14/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	1023	1	1	1	0.00
14/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 08-May-14			Bond Future	104.48	104.4864	104.4803	104.4864	1,938.00
14/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	130	0	0	0	0.00
14/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	120	0	0	0	0.00
14/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	140	0	0	0	0.00
14/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 07-August-14			Bond Future	106.04	106.0449	106.0375	106.0449	0.00
14/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	1598	2	2	2	0.00
14/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	1588	2	2	2	0.00
14/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	1608	2	2	2	0.00
14/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 06-November-14			Bond Future	106.42	106.4243	106.4160	106.4243	0.00
14/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	1986	2	2	2	0.00
14/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	1966	2	2	2	0.00
14/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	1976	2	2	2	0.00
14/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2050 On 08-May-14			Bond Future	112.89	112.8953	112.8886	112.8953	472.00
14/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	2111	2	2	2	0.00
14/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	2121	2	2	2	0.00
14/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	2101	2	2	2	0.00
14/02/2014	2050 On 07-August-14			Bond Future	113.17	113.1785	113.1707	113.1785	0.00
14/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1171	1	1	1	0.00
14/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1181	1	1	1	0.00
14/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1161	1	1	1	0.00
14/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
14/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
14/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	AL37 On 08-May-14			Index Future	407.71	406.8090	407.7140	406.8090	0.00
14/02/2014	AL37 On 07-August-14			Index Future	413.74	412.8260	413.7410	412.8260	0.00
14/02/2014	AL7T On 08-May-14			Index Future	477.46	475.6150	477.4590	475.6150	1.00
14/02/2014	AL7T On 07-August-14			Index Future	484.52	482.6500	484.5170	482.6500	0.00
14/02/2014	ALBI On 08-May-14			Index Future	434.82	432.6330	434.8240	432.6330	739.00
14/02/2014	ALBI On 07-August-14			Index Future	441.25	439.0320	441.2520	439.0320	0.00
14/02/2014	ALBI On 06-November-14			Index Future	448.32	446.0670	448.3180	446.0670	0.00
14/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2014	EL28 On 08-May-14			Bond Future	113.22	113.2309	113.2240	113.2309	0.00
14/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	766	1	1	1	0.00
14/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	776	1	1	1	0.00
14/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	786	1	1	1	0.00
14/02/2014	EL28 On 07-August-14			Bond Future	114.91	114.9198	114.9119	114.9198	0.00
14/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	902	1	1	1	0.00
14/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	912	1	1	1	0.00
14/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	922	1	1	1	0.00
14/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
14/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
14/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 08-May-14			Bond Future	9.91	79.8871	80.6281	79.8871	6,292.00
14/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2623	3	3	3	0.00
14/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2698	3	3	3	0.00
14/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2548	3	3	3	0.00
14/02/2014	ES33 On 07-August-14			Bond Future	10.01	80.9603	81.7117	80.9603	0.00
14/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1012	0	1	0	0.00
14/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	943	0	1	0	0.00
14/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	874	0	1	0	0.00
14/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 06-November-14			Bond Future	10.11	78.4747	79.2372	78.4747	0.00
14/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1205	0	1	0	0.00
14/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1273	1	1	1	0.00
14/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1340	1	1	1	0.00
14/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
14/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
14/02/2014	GOVI On 08-May-14			GOVI	433.93	431.8680	433.9250	431.8680	293.00
14/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	80750	10	8	10	0.00
14/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	80850	10	8	10	0.00
14/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	80650	10	8	10	0.00
14/02/2014	GOVI On 07-August-14			GOVI	440.34	438.2560	440.3390	438.2560	175.00
14/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	196510	22	20	22	0.00
14/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	196710	22	20	22	0.00
14/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	196610	22	20	22	0.00
14/02/2014	GOVI On 06-November-14			GOVI	447.39	445.2790	447.3910	445.2790	0.00
14/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00

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14/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
14/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	16090	4	2	4	0.00
14/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	16190	4	2	4	0.00
14/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	15990	4	2	4	0.00
14/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/02/2014	IGOV On 08-May-14			Index Future	198.36	198.3410	198.3580	198.3410	1,263.00
14/02/2014	IGOV On 07-August-14			Index Future	201.31	201.2990	201.3140	201.2990	106.00
14/02/2014	IGOV On 06-November-14			Index Future	204.56	204.5480	204.5610	204.5480	0.00
14/02/2014	ILBI On 08-May-14			Index Future	537.00	536.9390	536.9950	536.9390	0.00
14/02/2014	ILBI On 07-August-14			Index Future	544.78	544.7260	544.7820	544.7260	210.00
14/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/02/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.69	94.3100	94.3100	94.3100	2,000.00
14/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.73	94.2600	94.2700	94.2600	4,000.00
14/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.06	93.9200	93.9400	93.9200	0.00
14/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.10	93.8700	93.9000	93.8700	4,000.00
14/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.42	93.5200	93.5800	93.5200	3,455.00
14/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.50	93.4700	93.5000	93.4700	1,000.00
14/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.95	92.9700	93.0500	92.9700	1,000.00
14/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.42	92.4800	92.5800	92.4800	0.00
14/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.74	92.1300	92.2600	92.1300	2,000.00
14/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.92	91.9600	92.0800	91.9600	5,200.00



Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	JBAF On	16-September-15			Jibar Tradeable Future	8.09	91.7900	91.9100	91.7900	0.00
14/02/2014	JBAF On	15-December-15			Jibar Tradeable Future	8.24	91.6500	91.7600	91.6500	0.00
14/02/2014	R023 On	08-May-14			Bond Future	8.64	95.6916	96.1235	95.6916	12,886.00
14/02/2014	R023 On	08-May-14	7.60	Call	Bond Future	380	0	0	0	0.00
14/02/2014	R023 On	08-May-14	7.61	Call	Bond Future	388	0	0	0	0.00
14/02/2014	R023 On	08-May-14	7.59	Call	Bond Future	372	0	0	0	0.00
14/02/2014	R023 On	08-May-14	7.61	Put	Bond Future	6692	7	7	7	0.00
14/02/2014	R023 On	08-May-14	7.60	Put	Bond Future	6747	7	7	7	0.00
14/02/2014	R023 On	08-May-14	7.59	Put	Bond Future	6803	7	7	7	0.00
14/02/2014	R023 On	07-August-14			Bond Future	8.75	96.9932	97.4310	96.9932	0.00
14/02/2014	R023 On	07-August-14	8.49	Call	Bond Future	2521	2	3	2	0.00
14/02/2014	R023 On	07-August-14	8.51	Call	Bond Future	2571	2	3	2	0.00
14/02/2014	R023 On	07-August-14	8.50	Call	Bond Future	2546	2	3	2	0.00
14/02/2014	R023 On	07-August-14	8.51	Put	Bond Future	3943	4	4	4	0.00
14/02/2014	R023 On	07-August-14	8.49	Put	Bond Future	4010	4	4	4	0.00
14/02/2014	R023 On	07-August-14	8.50	Put	Bond Future	3977	4	4	4	0.00
14/02/2014	R023 On	06-November-14			Bond Future	8.84	94.6274	95.0712	94.6274	0.00
14/02/2014	R023 On	06-November-14	8.60	Call	Bond Future	3074	3	3	3	0.00
14/02/2014	R023 On	06-November-14	8.61	Call	Bond Future	3099	3	3	3	0.00
14/02/2014	R023 On	06-November-14	8.59	Call	Bond Future	3049	3	3	3	0.00
14/02/2014	R023 On	06-November-14	8.60	Put	Bond Future	4442	5	4	5	0.00
14/02/2014	R023 On	06-November-14	8.61	Put	Bond Future	4411	5	4	5	0.00
14/02/2014	R023 On	06-November-14	8.59	Put	Bond Future	4474	5	4	5	0.00
14/02/2014	R157 On	08-May-14			Bond Future	7.40	109.7432	109.7867	109.7432	20,954.00
14/02/2014	R157 On	08-May-14	5.21	Call	Bond Future	4	0	0	0	0.00
14/02/2014	R157 On	08-May-14	5.20	Call	Bond Future	4	0	0	0	0.00
14/02/2014	R157 On	08-May-14	5.19	Call	Bond Future	4	0	0	0	0.00
14/02/2014	R157 On	08-May-14	5.20	Put	Bond Future	2971	3	3	3	0.00
14/02/2014	R157 On	08-May-14	5.19	Put	Bond Future	2985	3	3	3	0.00
14/02/2014	R157 On	08-May-14	5.21	Put	Bond Future	2957	3	3	3	0.00
14/02/2014	R157 On	07-August-14			Bond Future	7.74	111.3670	111.4102	111.3670	0.00
14/02/2014	R157 On	07-August-14	6.74	Call	Bond Future	250	0	0	0	0.00
14/02/2014	R157 On	07-August-14	6.75	Call	Bond Future	253	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
14/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	256	0	0	0	0.00
14/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1332	1	1	1	0.00
14/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1324	1	1	1	0.00
14/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1316	1	1	1	0.00
14/02/2014	R157 On 06-November-14			Bond Future	8.14	106.3382	106.3809	106.3382	0.00
14/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	75	0	0	0	0.00
14/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	74	0	0	0	0.00
14/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	76	0	0	0	0.00
14/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1694	2	2	2	0.00
14/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1709	2	2	2	0.00
14/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1702	2	2	2	0.00
14/02/2014	R186 On 08-May-14			Bond Future	8.74	116.5051	117.3621	116.5051	51,016.00
14/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	4913	4	5	4	0.00
14/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	143	0	0	0	0.00
14/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	147	0	0	0	0.00
14/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	8616	8	9	8	0.00
14/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2365	2	2	2	900.00
14/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	139	0	0	0	0.00
14/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	5697	5	6	5	0.00
14/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3509	3	4	3	0.00
14/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1619	1	2	1	10,000.00
14/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4419	4	4	4	0.00
14/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3299	3	3	3	6,000.00
14/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	379	0	0	0	1,933.00
14/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	4401	5	4	5	1,933.00
14/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	14813	16	15	16	0.00
14/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	14907	16	15	16	0.00
14/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	2030	2	2	2	1,500.00
14/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	2335	3	2	3	400.00
14/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1632	2	2	2	10,000.00
14/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	734	1	1	1	6,000.00
14/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	15001	16	15	16	0.00
14/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	3048	3	3	3	900.00
14/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	3249	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	11315	12	11	12	0.00
14/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	5794	6	6	6	0.00
14/02/2014	R186 On 07-August-14			Bond Future	8.84	112.9348	113.8034	112.9348	0.00
14/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2644	2	3	2	0.00
14/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2702	2	3	2	0.00
14/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2673	2	3	2	0.00
14/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4859	4	5	4	0.00
14/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	7087	8	7	8	0.00
14/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	7199	8	7	8	0.00
14/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	7143	8	7	8	0.00
14/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	4213	5	4	5	840.00
14/02/2014	R186 On 06-November-14			Bond Future	8.92	114.7476	115.6289	114.7476	0.00
14/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6564	6	7	6	0.00
14/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2955	3	3	3	0.00
14/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	3010	3	3	3	0.00
14/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	2982	3	3	3	0.00
14/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	9312	10	9	10	0.00
14/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	9370	10	9	10	0.00
14/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	9255	10	9	10	0.00
14/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4623	5	5	5	2,010.00
14/02/2014	R197 On 08-May-14			Bond Future	271.69	271.7131	271.6946	271.7131	2,049.00
14/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	21685	22	22	22	0.00
14/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	21705	22	22	22	0.00
14/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	21695	22	22	22	0.00
14/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R197 On 07-August-14			Bond Future	269.95	269.9736	269.9525	269.9736	0.00
14/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	47	0	0	0	0.00
14/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	57	0	0	0	0.00
14/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	37	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
14/02/2014	R201 On 08-May-14			Bond Future	6.76	104.5745	104.5927	104.5745	0.00
14/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	6	0	0	0	0.00
14/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	6	0	0	0	0.00
14/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	6	0	0	0	0.00
14/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1214	1	1	1	0.00
14/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1202	1	1	1	0.00
14/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1208	1	1	1	0.00
14/02/2014	R201 On 07-August-14			Bond Future	7.25	101.7100	101.7276	101.7100	0.00
14/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	47	0	0	0	0.00
14/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	46	0	0	0	0.00
14/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	46	0	0	0	0.00
14/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	749	1	1	1	0.00
14/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	746	1	1	1	0.00
14/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	742	1	1	1	0.00
14/02/2014	R202 On 08-May-14			Bond Future	209.00	209.0135	209.0005	209.0135	44,448.00
14/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	6000	6	6	6	0.00
14/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	6010	6	6	6	0.00
14/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	5990	6	6	6	0.00
14/02/2014	R202 On 07-August-14			Bond Future	209.04	209.0542	209.0391	209.0542	0.00
14/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	1049	1	1	1	0.00
14/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	1039	1	1	1	0.00
14/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	1029	1	1	1	0.00
14/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R203 On 08-May-14			Bond Future	7.94	102.0421	102.2043	102.0421	16,394.00
14/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	13	0	0	0	0.00
14/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	14	0	0	0	0.00
14/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	193	0	0	0	29.00

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14/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	13	0	0	0	0.00
14/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	542	1	1	1	16.00
14/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6649	7	7	7	0.00
14/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2119	2	2	2	0.00
14/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6587	7	7	7	0.00
14/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3444	4	3	4	0.00
14/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6618	7	7	7	0.00
14/02/2014	R203 On 07-August-14			Bond Future	8.11	103.5517	103.7154	103.5517	0.00
14/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	738	1	1	1	0.00
14/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	729	1	1	1	0.00
14/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	721	1	1	1	0.00
14/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	422	0	0	0	46.00
14/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	2954	3	3	3	0.00
14/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	2934	3	3	3	0.00
14/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	2973	3	3	3	0.00
14/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	3930	4	4	4	0.00
14/02/2014	R203 On 06-November-14			Bond Future	8.28	101.0474	101.2125	101.0474	0.00
14/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	544	1	1	1	14.00
14/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	470	0	0	0	45.00
14/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	480	0	0	0	0.00
14/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	475	0	0	0	0.00
14/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3839	4	4	4	0.00
14/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4129	4	4	4	0.00
14/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4087	4	4	4	0.00
14/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4108	4	4	4	0.00
14/02/2014	R204 On 08-May-14			Bond Future	8.18	102.2115	102.4368	102.2115	30,006.00
14/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	16	0	0	0	0.00
14/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	15	0	0	0	0.00
14/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	16	0	0	0	0.00
14/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8410	9	8	9	0.00
14/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8492	9	8	9	0.00
14/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8451	9	8	9	0.00
14/02/2014	R204 On 07-August-14			Bond Future	8.33	99.6901	99.9178	99.6901	0.00
14/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1194	1	1	1	0.00

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14/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	829	1	1	1	0.00
14/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	809	1	1	1	0.00
14/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	819	1	1	1	0.00
14/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3198	3	3	3	530.00
14/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4065	4	4	4	0.00
14/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	4011	4	4	4	0.00
14/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	4038	4	4	4	0.00
14/02/2014	R204 On 06-November-14			Bond Future	8.47	101.2900	101.5203	101.2900	0.00
14/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	725	1	1	1	0.00
14/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	732	1	1	1	0.00
14/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1750	2	2	2	0.00
14/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	718	1	1	1	0.00
14/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5837	6	6	6	0.00
14/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3377	4	3	4	1,270.00
14/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5808	6	6	6	0.00
14/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5866	6	6	6	0.00
14/02/2014	R207 On 08-May-14			Bond Future	8.39	96.9952	97.2727	96.9952	19,048.00
14/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	15	0	0	0	0.00
14/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	15	0	0	0	0.00
14/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	14	0	0	0	0.00
14/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	10051	10	10	10	0.00
14/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10100	10	10	10	0.00
14/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	10003	10	10	10	0.00
14/02/2014	R207 On 07-August-14			Bond Future	8.53	94.7887	95.0695	94.7887	0.00
14/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	970	1	1	1	0.00
14/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	982	1	1	1	0.00
14/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	993	1	1	1	0.00
14/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4490	5	4	5	0.00
14/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4521	5	5	5	0.00
14/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4459	5	4	5	0.00
14/02/2014	R207 On 06-November-14			Bond Future	8.65	96.3102	96.5944	96.3102	0.00
14/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	1015	1	1	1	0.00
14/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	1034	1	1	1	0.00
14/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	1025	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6369	7	6	7	0.00
14/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6336	7	6	7	0.00
14/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6303	7	6	7	0.00
14/02/2014	R208 On 08-May-14			Bond Future	8.51	91.4158	91.7500	91.4158	11,022.00
14/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	13	0	0	0	0.00
14/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	14	0	0	0	0.00
14/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	13	0	0	0	0.00
14/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11585	12	12	12	0.00
14/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11473	12	11	12	0.00
14/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11529	12	12	12	0.00
14/02/2014	R208 On 07-August-14			Bond Future	8.63	92.7684	93.1067	92.7684	0.00
14/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1108	1	1	1	0.00
14/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1888	2	2	2	0.00
14/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1095	1	1	1	0.00
14/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1121	1	1	1	0.00
14/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3548	4	4	4	630.00
14/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5101	5	5	5	0.00
14/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5065	5	5	5	0.00
14/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5137	5	5	5	0.00
14/02/2014	R208 On 06-November-14			Bond Future	8.74	90.8570	91.1997	90.8570	0.00
14/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	1011	1	1	1	0.00
14/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1031	1	1	1	0.00
14/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	1021	1	1	1	0.00
14/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2635	2	3	2	0.00
14/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7083	7	7	7	0.00
14/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3714	4	4	4	1,520.00
14/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7122	7	7	7	0.00
14/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7045	7	7	7	0.00
14/02/2014	R209 On 08-May-14			Bond Future	9.21	72.2948	73.0429	72.2948	24,063.00
14/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4565	4	5	4	0.00
14/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	248	0	0	0	0.00
14/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4002	4	4	4	0.00
14/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	242	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
14/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	236	0	0	0	0.00
14/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5583	5	6	5	0.00
14/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5111	5	5	5	0.00
14/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	972	1	1	1	640.00
14/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2177	2	2	2	640.00
14/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	11236	12	11	12	0.00
14/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1627	2	2	2	883.00
14/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	11405	12	11	12	0.00
14/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	11320	12	11	12	0.00
14/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	1958	2	2	2	640.00
14/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	3751	4	4	4	0.00
14/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1362	2	1	2	7,262.00
14/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	1170	1	1	1	10,000.00
14/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	6463	7	6	7	0.00
14/02/2014	R209 On 07-August-14			Bond Future	9.29	73.3645	74.1231	73.3645	0.00
14/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3460	3	3	3	0.00
14/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3491	3	3	3	0.00
14/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3429	3	3	3	0.00
14/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	5188	6	5	6	0.00
14/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	5275	6	5	6	0.00
14/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	5232	6	5	6	0.00
14/02/2014	R209 On 06-November-14			Bond Future	9.36	71.3938	72.1638	71.3938	0.00
14/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	3867	4	4	4	0.00
14/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	3897	4	4	4	0.00
14/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	3927	4	4	4	0.00
14/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6582	7	7	7	0.00
14/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6492	7	6	7	0.00
14/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6537	7	7	7	0.00
14/02/2014	R210 On 08-May-14			Bond Future	156.41	156.4173	156.4075	156.4173	719.00
14/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	3583	4	4	4	0.00
14/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	3593	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	3603	4	4	4	0.00
14/02/2014	R210 On 07-August-14			Bond Future	158.74	158.7503	158.7388	158.7503	0.00
14/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	261	0	0	0	0.00
14/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	271	0	0	0	0.00
14/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	251	0	0	0	0.00
14/02/2014	R211 On 08-May-14			Bond Future	127.70	127.7476	127.6987	127.7476	390.00
14/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2301	2	2	2	0.00
14/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2311	2	2	2	0.00
14/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2291	2	2	2	0.00
14/02/2014	R211 On 07-August-14			Bond Future	128.05	128.0981	128.0473	128.0981	0.00
14/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	47	0	0	0	0.00
14/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	37	0	0	0	0.00
14/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	57	0	0	0	0.00
14/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R212 On 08-May-14			Bond Future	128.77	128.7818	128.7727	128.7818	21,791.00
14/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3227	3	3	3	0.00
14/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3237	3	3	3	0.00
14/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3217	3	3	3	0.00
14/02/2014	R212 On 07-August-14			Bond Future	128.99	128.9960	128.9856	128.9960	0.00
14/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	4	0	0	0	0.00
14/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	14	0	0	0	0.00
14/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	24	0	0	0	0.00
14/02/2014	R213 On 08-May-14			Bond Future	9.13	82.5643	83.2864	82.5643	21,730.00
14/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	200	0	0	0	0.00
14/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	195	0	0	0	0.00
14/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	205	0	0	0	0.00
14/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	12216	13	12	13	0.00
14/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	12300	13	12	13	0.00
14/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	12131	13	12	13	0.00
14/02/2014	R213 On 07-August-14			Bond Future	9.21	83.7856	84.5175	83.7856	0.00
14/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3077	3	3	3	0.00
14/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3136	3	3	3	0.00
14/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3106	3	3	3	0.00
14/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	5802	6	6	6	0.00
14/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	5756	6	6	6	0.00
14/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	5849	6	6	6	0.00
14/02/2014	R213 On 06-November-14			Bond Future	9.29	81.5861	82.3289	81.5861	0.00
14/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3615	3	4	3	0.00
14/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3673	3	4	3	0.00
14/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3644	3	4	3	0.00
14/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	6880	7	7	7	0.00
14/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	6927	7	7	7	0.00
14/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	6834	7	7	7	0.00
14/02/2014	R214 On 08-May-14			Bond Future	9.34	72.8155	73.5082	72.8155	5,055.00
14/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	1945	2	2	2	0.00
14/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	1917	2	2	2	0.00
14/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	1974	2	2	2	0.00
14/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	4574	5	5	5	0.00
14/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	4523	5	5	5	0.00
14/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	4625	5	5	5	0.00
14/02/2014	R214 On 07-August-14			Bond Future	9.42	73.7992	74.5015	73.7992	0.00
14/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	4946	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	4871	4	5	4	0.00
14/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	4909	5	5	5	0.00
14/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	3932	4	4	4	0.00
14/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	4001	4	4	4	0.00
14/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	3966	4	4	4	0.00
14/02/2014	R214 On 06-November-14			Bond Future	9.49	71.6947	72.4075	71.6947	0.00
14/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	5759	5	6	5	0.00
14/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	5796	5	6	5	0.00
14/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	5832	5	6	5	0.00
14/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4664	5	5	5	0.00
14/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4630	5	5	5	0.00
14/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	4699	5	5	5	0.00
14/02/2014	R248 On 08-May-14			Bond Future	9.42	94.0206	94.9033	94.0206	13,650.00
14/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	3684	5	4	5	0.00
14/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	3583	4	4	4	0.00
14/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	3787	5	4	5	0.00
14/02/2014	R248 On 07-August-14			Bond Future	9.51	95.2898	96.1848	95.2898	0.00
14/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	1324	0	1	0	0.00
14/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	1415	1	1	1	0.00
14/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	1233	0	1	0	0.00
14/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 06-November-14			Bond Future	9.58	92.3919	93.3002	92.3919	0.00
14/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	1262	0	1	0	0.00
14/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	1442	1	1	1	0.00
14/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	1352	0	1	0	0.00
14/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
14/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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