



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 24/02/2014 To: 24/02/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	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
24/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	2025 On 08-May-14			Bond Future	109.45	109.4609	109.4524	109.4609	0.00
24/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	1538	2	2	2	0.00
24/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	1548	2	2	2	0.00
24/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	1558	2	2	2	0.00
24/02/2014	2025 On 07-August-14			Bond Future	109.96	109.9694	109.9608	109.9694	0.00
24/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	971	1	1	1	0.00
24/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	951	1	1	1	0.00
24/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	961	1	1	1	0.00
24/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 08-May-14			Bond Future	9.03	93.4617	93.7086	93.4617	1,681.00
24/02/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 08-May-14	9.01	Put	Bond Future	120	0	0	0	0.00
24/02/2014	2030 On 08-May-14	9.00	Put	Bond Future	198	0	0	0	0.00
24/02/2014	2030 On 08-May-14	8.99	Put	Bond Future	276	1	0	1	0.00
24/02/2014	2030 On 07-August-14			Bond Future	9.12	90.8349	91.0854	90.8349	0.00
24/02/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 07-August-14	9.00	Put	Bond Future	906	1	1	1	0.00
24/02/2014	2030 On 07-August-14	9.01	Put	Bond Future	828	1	1	1	0.00
24/02/2014	2030 On 07-August-14	8.99	Put	Bond Future	984	1	1	1	0.00
24/02/2014	2030 On 06-November-14			Bond Future	9.20	92.2772	92.5260	92.2772	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
24/02/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 06-November-14	8.99	Put	Bond Future	1567	2	2	2	0.00
24/02/2014	2030 On 06-November-14	9.01	Put	Bond Future	1413	2	1	2	0.00
24/02/2014	2030 On 06-November-14	9.00	Put	Bond Future	1490	2	1	2	0.00
24/02/2014	2037 On 08-May-14			Bond Future	9.20	95.6935	95.7471	95.6935	5,914.00
24/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	1501	1	2	1	0.00
24/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	1676	2	2	2	0.00
24/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	1589	2	2	2	0.00
24/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2037 On 07-August-14			Bond Future	9.29	92.8491	92.9036	92.8491	3,280.00
24/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	2214	2	2	2	0.00
24/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	2122	2	2	2	0.00
24/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	2031	2	2	2	0.00
24/02/2014	2037 On 06-November-14			Bond Future	9.36	94.2064	94.2558	94.2064	0.00
24/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	2800	3	3	3	0.00
24/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	2883	3	3	3	0.00
24/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	2965	3	3	3	0.00
24/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2038 On 08-May-14			Bond Future	108.60	108.2124	108.6023	108.2124	57.00
24/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	398	1	0	1	0.00
24/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	408	1	0	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
24/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	388	1	0	1	0.00
24/02/2014	2038 On 07-August-14			Bond Future	108.96	108.5619	108.9577	108.5619	0.00
24/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	2948	3	3	3	0.00
24/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	2958	3	3	3	0.00
24/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	2968	3	3	3	0.00
24/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 08-May-14			Bond Future	105.36	105.3656	105.3585	105.3656	1,938.00
24/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	1008	1	1	1	0.00
24/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	998	1	1	1	0.00
24/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	1018	1	1	1	0.00
24/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 07-August-14			Bond Future	106.93	106.9354	106.9280	106.9354	0.00
24/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	2488	2	2	2	0.00
24/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	2478	2	2	2	0.00
24/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	2498	3	2	3	0.00
24/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 06-November-14			Bond Future	107.29	107.3078	107.2940	107.3078	0.00
24/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	2864	3	3	3	0.00
24/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	2844	3	3	3	0.00
24/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	2854	3	3	3	0.00
24/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2050 On 08-May-14			Bond Future	113.65	112.8423	113.6532	112.8423	472.00
24/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00

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24/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	1347	2	1	2	0.00
24/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	1357	2	1	2	0.00
24/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	1337	2	1	2	0.00
24/02/2014	2050 On 07-August-14			Bond Future	113.94	113.1198	113.9428	113.1198	0.00
24/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1943	1	2	1	0.00
24/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1953	1	2	1	0.00
24/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1933	1	2	1	0.00
24/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	AL37 On 08-May-14			Index Future	406.85	405.4010	406.8470	405.4010	0.00
24/02/2014	AL37 On 07-August-14			Index Future	412.86	411.3900	412.8550	411.3900	0.00
24/02/2014	AL7T On 08-May-14			Index Future	477.14	475.2340	477.1410	475.2340	1.00
24/02/2014	AL7T On 07-August-14			Index Future	484.19	482.2550	484.1880	482.2550	0.00
24/02/2014	ALBI On 08-May-14			Index Future	435.95	434.8110	435.9520	434.8110	728.00
24/02/2014	ALBI On 07-August-14			Index Future	442.39	441.2350	442.3900	441.2350	0.00
24/02/2014	ALBI On 06-November-14			Index Future	449.37	448.2280	449.3710	448.2280	0.00
24/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C025 On 31-January-25			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
24/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	CS23 On 25-January-23			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
24/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	EL28 On 08-May-14			Bond Future	114.52	114.1232	114.5245	114.1232	0.00
24/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	535	0	1	0	0.00
24/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	515	0	1	0	0.00
24/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	525	0	1	0	0.00
24/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
24/02/2014	EL28 On 07-August-14			Bond Future	116.23	115.8235	116.2308	115.8235	0.00
24/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	2221	2	2	2	0.00
24/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	2231	2	2	2	0.00
24/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	2241	2	2	2	0.00
24/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
24/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 08-May-14			Bond Future	9.82	81.2465	81.2546	81.2465	6,292.00
24/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1996	2	2	2	0.00
24/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2072	2	2	2	0.00
24/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1921	2	2	2	0.00
24/02/2014	ES33 On 07-August-14			Bond Future	9.92	82.3385	82.3469	82.3385	0.00
24/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1647	2	2	2	0.00
24/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1578	2	2	2	0.00
24/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1509	2	2	2	0.00
24/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 06-November-14			Bond Future	10.02	79.8605	79.8639	79.8605	0.00

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24/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1832	2	2	2	0.00
24/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1899	2	2	2	0.00
24/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1967	2	2	2	0.00
24/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
24/02/2014	GOVI On 08-May-14			GOVI	434.82	433.6550	434.8170	433.6550	299.00
24/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	71830	8	7	8	0.00
24/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	71930	8	7	8	0.00
24/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	71730	8	7	8	0.00
24/02/2014	GOVI On 07-August-14			GOVI	441.24	440.0610	441.2380	440.0610	175.00
24/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	187520	20	19	20	0.00
24/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	187720	20	19	20	0.00
24/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	187620	20	19	20	0.00
24/02/2014	GOVI On 06-November-14			GOVI	448.20	447.0360	448.2010	447.0360	0.00
24/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	7990	2	1	2	0.00
24/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	8090	2	1	2	0.00
24/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	7890	2	1	2	0.00
24/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/02/2014	IGOV On 08-May-14			Index Future	200.23	199.7550	200.2260	199.7550	1,266.00
24/02/2014	IGOV On 07-August-14			Index Future	203.21	202.7300	203.2070	202.7300	90.00
24/02/2014	IGOV On 06-November-14			Index Future	206.44	205.9670	206.4380	205.9670	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
24/02/2014	ILBI On 08-May-14			Index Future	542.15	540.8060	542.1510	540.8060	0.00
24/02/2014	ILBI On 07-August-14			Index Future	550.00	548.6420	550.0030	548.6420	210.00
24/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2300	94.2400	94.2300	4,000.00
24/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.00	93.9600	94.0000	93.9600	0.00
24/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.10	93.8100	93.9000	93.8100	4,000.00
24/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.47	93.4700	93.5300	93.4700	2,455.00
24/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.57	93.3700	93.4300	93.3700	1,000.00
24/02/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.89	92.9800	93.1100	92.9800	0.00
24/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.99	92.8800	93.0100	92.8800	2,000.00
24/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.58	92.3000	92.4200	92.3000	0.00
24/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.80	92.1200	92.2000	92.1200	2,850.00
24/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.96	91.9700	92.0400	91.9700	5,200.00
24/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.10	91.8200	91.9000	91.8200	0.00
24/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.24	91.6700	91.7600	91.6700	0.00
24/02/2014	R023 On 08-May-14			Bond Future	8.63	95.7797	96.2095	95.7797	12,886.00
24/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	318	0	0	0	0.00
24/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	325	0	0	0	0.00
24/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	310	0	0	0	0.00
24/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6543	7	7	7	0.00
24/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6599	7	7	7	0.00
24/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6655	7	7	7	0.00
24/02/2014	R023 On 07-August-14			Bond Future	8.73	97.0809	97.5177	97.0809	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
24/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2467	2	2	2	0.00
24/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2518	2	3	2	0.00
24/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2492	2	2	2	0.00
24/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	3803	4	4	4	0.00
24/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	3870	4	4	4	0.00
24/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	3837	4	4	4	0.00
24/02/2014	R023 On 06-November-14			Bond Future	8.83	94.6996	95.1375	94.6996	0.00
24/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3035	3	3	3	0.00
24/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3060	3	3	3	0.00
24/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3010	3	3	3	0.00
24/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4336	5	4	5	0.00
24/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4305	5	4	5	0.00
24/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4368	5	4	5	0.00
24/02/2014	R157 On 08-May-14			Bond Future	7.50	109.5226	109.6575	109.5226	22,526.00
24/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	2	0	0	0	0.00
24/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	2	0	0	0	0.00
24/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	2	0	0	0	0.00
24/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	3098	3	3	3	0.00
24/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	3112	3	3	3	0.00
24/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	3084	3	3	3	0.00
24/02/2014	R157 On 07-August-14			Bond Future	7.86	111.1411	111.2780	111.1411	0.00
24/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	201	0	0	0	0.00
24/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	204	0	0	0	0.00
24/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	206	0	0	0	0.00
24/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1415	2	1	2	0.00
24/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1407	2	1	2	0.00
24/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1398	2	1	2	0.00
24/02/2014	R157 On 06-November-14			Bond Future	8.33	106.0892	106.2214	106.0892	0.00
24/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	117	0	0	0	0.00
24/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	115	0	0	0	0.00
24/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	118	0	0	0	0.00
24/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1895	2	2	2	0.00
24/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1910	2	2	2	0.00
24/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1903	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2014	R186 On 08-May-14			Bond Future	8.69	117.5091	117.7725	117.5091	51,204.00
24/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	4960	5	5	5	0.00
24/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	107	0	0	0	0.00
24/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	111	0	0	0	0.00
24/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	8823	9	9	9	0.00
24/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2300	2	2	2	900.00
24/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	104	0	0	0	0.00
24/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	5782	6	6	6	0.00
24/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3491	3	3	3	0.00
24/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1534	2	2	2	10,000.00
24/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4443	4	4	4	0.00
24/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3272	3	3	3	6,000.00
24/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	315	0	0	0	1,933.00
24/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	3925	4	4	4	1,933.00
24/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	14366	15	14	15	0.00
24/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	14461	15	14	15	0.00
24/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	1668	2	2	2	1,500.00
24/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	1949	2	2	2	400.00
24/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1306	1	1	1	10,000.00
24/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	530	1	1	1	6,000.00
24/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	2620	3	3	3	900.00
24/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	14555	15	15	15	0.00
24/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	2811	3	3	3	0.00
24/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	10841	11	11	11	0.00
24/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	5299	6	5	6	0.00
24/02/2014	R186 On 07-August-14			Bond Future	8.79	113.9516	114.2190	113.9516	0.00
24/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2674	3	3	3	0.00
24/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2734	3	3	3	0.00
24/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2704	3	3	3	0.00
24/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4966	5	5	5	0.00
24/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	6703	7	7	7	0.00
24/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	6813	7	7	7	0.00
24/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	6758	7	7	7	0.00
24/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	3904	4	4	4	840.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2014	R186 On	06-November-14				Bond Future	8.87	115.7603	116.0248	115.7603	0.00
24/02/2014	R186 On	06-November-14	9.17	Call		Bond Future	6699	7	7	7	0.00
24/02/2014	R186 On	06-November-14	8.14	Call		Bond Future	2995	3	3	3	0.00
24/02/2014	R186 On	06-November-14	8.16	Call		Bond Future	3050	3	3	3	0.00
24/02/2014	R186 On	06-November-14	8.15	Call		Bond Future	3022	3	3	3	0.00
24/02/2014	R186 On	06-November-14	8.15	Put		Bond Future	8957	9	9	9	0.00
24/02/2014	R186 On	06-November-14	8.14	Put		Bond Future	9014	9	9	9	0.00
24/02/2014	R186 On	06-November-14	8.16	Put		Bond Future	8899	9	9	9	0.00
24/02/2014	R186 On	06-November-14	9.17	Put		Bond Future	4363	5	4	5	2,010.00
24/02/2014	R197 On	08-May-14				Bond Future	273.25	272.6330	273.2534	272.6330	2,049.00
24/02/2014	R197 On	08-May-14	250.01	Call		Bond Future	23243	23	23	23	0.00
24/02/2014	R197 On	08-May-14	249.99	Call		Bond Future	23263	23	23	23	0.00
24/02/2014	R197 On	08-May-14	250.00	Call		Bond Future	23253	23	23	23	0.00
24/02/2014	R197 On	08-May-14	249.99	Put		Bond Future	0	0	0	0	0.00
24/02/2014	R197 On	08-May-14	250.00	Put		Bond Future	0	0	0	0	0.00
24/02/2014	R197 On	08-May-14	250.01	Put		Bond Future	0	0	0	0	0.00
24/02/2014	R197 On	07-August-14				Bond Future	271.52	270.8909	271.5208	270.8909	0.00
24/02/2014	R197 On	07-August-14	270.00	Call		Bond Future	1521	1	2	1	0.00
24/02/2014	R197 On	07-August-14	269.99	Call		Bond Future	1531	1	2	1	0.00
24/02/2014	R197 On	07-August-14	270.01	Call		Bond Future	1511	1	2	1	0.00
24/02/2014	R197 On	07-August-14	270.00	Put		Bond Future	0	0	0	0	0.00
24/02/2014	R197 On	07-August-14	270.01	Put		Bond Future	0	0	0	0	0.00
24/02/2014	R197 On	07-August-14	269.99	Put		Bond Future	0	0	0	0	0.00
24/02/2014	R201 On	08-May-14				Bond Future	6.88	104.4522	104.5176	104.4522	0.00
24/02/2014	R201 On	08-May-14	4.75	Call		Bond Future	3	0	0	0	0.00
24/02/2014	R201 On	08-May-14	4.74	Call		Bond Future	3	0	0	0	0.00
24/02/2014	R201 On	08-May-14	4.76	Call		Bond Future	3	0	0	0	0.00
24/02/2014	R201 On	08-May-14	4.74	Put		Bond Future	1287	1	1	1	0.00
24/02/2014	R201 On	08-May-14	4.76	Put		Bond Future	1275	1	1	1	0.00
24/02/2014	R201 On	08-May-14	4.75	Put		Bond Future	1281	1	1	1	0.00
24/02/2014	R201 On	07-August-14				Bond Future	7.47	101.5841	101.6506	101.5841	0.00
24/02/2014	R201 On	07-August-14	5.31	Call		Bond Future	33	0	0	0	0.00
24/02/2014	R201 On	07-August-14	5.29	Call		Bond Future	33	0	0	0	0.00

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24/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	33	0	0	0	0.00
24/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	812	1	1	1	0.00
24/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	809	1	1	1	0.00
24/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	806	1	1	1	0.00
24/02/2014	R202 On 08-May-14			Bond Future	212.31	211.7006	212.3110	211.7006	44,448.00
24/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	3647	3	4	3	0.00
24/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	3651	3	4	3	0.00
24/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	3655	3	4	3	0.00
24/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	6340	7	6	7	0.00
24/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	6346	7	6	7	0.00
24/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	6334	7	6	7	0.00
24/02/2014	R202 On 07-August-14			Bond Future	212.39	211.7717	212.3914	211.7717	0.00
24/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	9497	9	9	9	0.00
24/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	9491	9	9	9	0.00
24/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	9486	9	9	9	0.00
24/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	5100	5	5	5	0.00
24/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	5104	5	5	5	0.00
24/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	5096	5	5	5	0.00
24/02/2014	R203 On 08-May-14			Bond Future	8.04	101.6085	101.9074	101.6085	16,972.00
24/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	4	0	0	0	0.00
24/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	4	0	0	0	0.00
24/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	108	0	0	0	29.00
24/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	4	0	0	0	0.00
24/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	369	0	0	0	16.00
24/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6937	7	7	7	0.00
24/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2243	2	2	2	0.00
24/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6875	7	7	7	0.00
24/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3655	4	4	4	0.00
24/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6906	7	7	7	0.00
24/02/2014	R203 On 07-August-14			Bond Future	8.23	103.1099	103.4133	103.1099	0.00
24/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	581	1	1	1	0.00
24/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	574	1	1	1	0.00
24/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	567	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
24/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	313	0	0	0	46.00
24/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	3100	3	3	3	0.00
24/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	3079	3	3	3	0.00
24/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	3121	3	3	3	0.00
24/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	4123	4	4	4	0.00
24/02/2014	R203 On 06-November-14			Bond Future	8.41	100.5803	100.8822	100.5803	0.00
24/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	532	0	1	0	14.00
24/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	462	0	0	0	45.00
24/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	472	0	0	0	0.00
24/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	467	0	0	0	0.00
24/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	4158	4	4	4	0.00
24/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4451	5	4	5	0.00
24/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4409	5	4	5	0.00
24/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4430	5	4	5	0.00
24/02/2014	R204 On 08-May-14			Bond Future	8.26	101.7672	102.1476	101.7672	30,006.00
24/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	7	0	0	0	0.00
24/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	7	0	0	0	0.00
24/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	7	0	0	0	0.00
24/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8690	9	9	9	0.00
24/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8773	9	9	9	0.00
24/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8732	9	9	9	0.00
24/02/2014	R204 On 07-August-14			Bond Future	8.42	99.2375	99.6236	99.2375	0.00
24/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1010	1	1	1	0.00
24/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	681	1	1	1	0.00
24/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	663	1	1	1	0.00
24/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	672	1	1	1	0.00
24/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3308	4	3	4	530.00
24/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4213	5	4	5	0.00
24/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	4157	4	4	4	0.00
24/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	4185	4	4	4	0.00
24/02/2014	R204 On 06-November-14			Bond Future	8.56	100.8124	101.1983	100.8124	0.00
24/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	629	1	1	1	0.00
24/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	635	1	1	1	0.00
24/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1577	1	2	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
24/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	622	1	1	1	0.00
24/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	6063	6	6	6	0.00
24/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3526	4	4	4	1,270.00
24/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	6033	6	6	6	0.00
24/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	6092	6	6	6	0.00
24/02/2014	R207 On 08-May-14			Bond Future	8.42	96.7786	97.1433	96.7786	19,048.00
24/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	8	0	0	0	0.00
24/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	8	0	0	0	0.00
24/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	8	0	0	0	0.00
24/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	10174	11	10	11	0.00
24/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10223	11	10	11	0.00
24/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	10126	10	10	10	0.00
24/02/2014	R207 On 07-August-14			Bond Future	8.56	94.5673	94.9374	94.5673	0.00
24/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	884	1	1	1	0.00
24/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	895	1	1	1	0.00
24/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	907	1	1	1	0.00
24/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4536	5	5	5	0.00
24/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4568	5	5	5	0.00
24/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4504	5	5	5	0.00
24/02/2014	R207 On 06-November-14			Bond Future	8.69	96.0683	96.4383	96.0683	0.00
24/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	864	1	1	1	0.00
24/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	882	1	1	1	0.00
24/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	873	1	1	1	0.00
24/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6373	7	6	7	0.00
24/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6340	7	6	7	0.00
24/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6306	7	6	7	0.00
24/02/2014	R208 On 08-May-14			Bond Future	8.54	91.2689	91.6003	91.2689	11,022.00
24/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	7	0	0	0	0.00
24/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	7	0	0	0	0.00
24/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	7	0	0	0	0.00
24/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11728	12	12	12	0.00
24/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11617	12	12	12	0.00
24/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11672	12	12	12	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
24/02/2014	R208 On 07-August-14			Bond Future	8.66	92.6177	92.9541	92.6177	0.00
24/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1050	1	1	1	0.00
24/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1807	2	2	2	0.00
24/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1037	1	1	1	0.00
24/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1063	1	1	1	0.00
24/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3620	4	4	4	630.00
24/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5196	5	5	5	0.00
24/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5160	5	5	5	0.00
24/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5232	5	5	5	0.00
24/02/2014	R208 On 06-November-14			Bond Future	8.78	90.6875	91.0235	90.6875	0.00
24/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	965	1	1	1	0.00
24/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	985	1	1	1	0.00
24/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	975	1	1	1	0.00
24/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2547	2	3	2	0.00
24/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7213	7	7	7	0.00
24/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3802	4	4	4	1,520.00
24/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7252	8	7	8	0.00
24/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7174	7	7	7	0.00
24/02/2014	R209 On 08-May-14			Bond Future	9.13	73.6530	73.6589	73.6530	25,105.00
24/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4804	5	5	5	0.00
24/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	219	0	0	0	0.00
24/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	213	0	0	0	0.00
24/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4201	4	4	4	0.00
24/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	207	0	0	0	0.00
24/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5888	6	6	6	0.00
24/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5386	5	5	5	0.00
24/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	956	1	1	1	640.00
24/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2239	2	2	2	640.00
24/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	10591	11	11	11	0.00
24/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	10760	11	11	11	0.00
24/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1249	1	1	1	883.00
24/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	10675	11	11	11	0.00
24/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	1541	2	2	2	640.00
24/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	3197	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1022	1	1	1	7,262.00
24/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	860	1	1	1	10,000.00
24/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	5831	6	6	6	0.00
24/02/2014	R209 On 07-August-14			Bond Future	9.21	74.7416	74.7476	74.7416	0.00
24/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3646	4	4	4	0.00
24/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3679	4	4	4	0.00
24/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3613	4	4	4	0.00
24/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	4752	5	5	5	0.00
24/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	4835	5	5	5	0.00
24/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	4793	5	5	5	0.00
24/02/2014	R209 On 06-November-14			Bond Future	9.28	72.7798	72.7814	72.7798	0.00
24/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	4144	4	4	4	0.00
24/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	4176	4	4	4	0.00
24/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	4207	4	4	4	0.00
24/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6242	6	6	6	0.00
24/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6155	6	6	6	0.00
24/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6198	6	6	6	0.00
24/02/2014	R210 On 08-May-14			Bond Future	159.13	158.5759	159.1289	158.5759	719.00
24/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	861	1	1	1	0.00
24/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	871	1	1	1	0.00
24/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	881	1	1	1	0.00
24/02/2014	R210 On 07-August-14			Bond Future	161.50	160.9383	161.4995	160.9383	0.00
24/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	2499	2	2	2	0.00
24/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	2489	2	2	2	0.00
24/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	2509	2	3	2	0.00
24/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R211 On 08-May-14			Bond Future	127.60	127.4667	127.5971	127.4667	390.00
24/02/2014	R211 On 08-May-14	129.99	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
24/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2403	3	2	3	0.00
24/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2413	3	2	3	0.00
24/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2393	3	2	3	0.00
24/02/2014	R211 On 07-August-14			Bond Future	127.94	127.8078	127.9402	127.8078	0.00
24/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	60	0	0	0	0.00
24/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	70	0	0	0	0.00
24/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	50	0	0	0	0.00
24/02/2014	R212 On 08-May-14			Bond Future	128.97	128.8931	128.9745	128.8931	21,797.00
24/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3026	3	3	3	0.00
24/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3036	3	3	3	0.00
24/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3016	3	3	3	0.00
24/02/2014	R212 On 07-August-14			Bond Future	129.19	129.1033	129.1860	129.1033	0.00
24/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	196	0	0	0	0.00
24/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	176	0	0	0	0.00
24/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	186	0	0	0	0.00
24/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R213 On 08-May-14			Bond Future	9.00	84.0216	84.2194	84.0216	21,730.00
24/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	189	0	0	0	0.00
24/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	184	0	0	0	0.00
24/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	194	0	0	0	0.00
24/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	11272	11	11	11	0.00
24/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	11357	12	11	12	0.00
24/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	11187	11	11	11	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
24/02/2014	R213 On 07-August-14			Bond Future	9.08	85.2629	85.4637	85.2629	0.00
24/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3350	3	3	3	0.00
24/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3414	3	3	3	0.00
24/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3382	3	3	3	0.00
24/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	5132	5	5	5	0.00
24/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	5088	5	5	5	0.00
24/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	5176	5	5	5	0.00
24/02/2014	R213 On 06-November-14			Bond Future	9.16	83.0724	83.2712	83.0724	0.00
24/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	4018	4	4	4	0.00
24/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	4081	4	4	4	0.00
24/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	4050	4	4	4	0.00
24/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	6344	6	6	6	0.00
24/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	6388	7	6	7	0.00
24/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	6300	6	6	6	0.00
24/02/2014	R214 On 08-May-14			Bond Future	9.22	74.3300	74.4141	74.3300	5,055.00
24/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	2121	2	2	2	0.00
24/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	2089	2	2	2	0.00
24/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2152	2	2	2	0.00
24/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	3843	4	4	4	0.00
24/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	3796	4	4	4	0.00
24/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	3892	4	4	4	0.00
24/02/2014	R214 On 07-August-14			Bond Future	9.30	75.3349	75.4203	75.3349	0.00
24/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5389	5	5	5	0.00
24/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	5309	5	5	5	0.00
24/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5349	5	5	5	0.00
24/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	3456	4	3	4	0.00
24/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	3520	4	4	4	0.00
24/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	3488	4	3	4	0.00
24/02/2014	R214 On 06-November-14			Bond Future	9.37	73.2419	73.3240	73.2419	0.00
24/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	6304	6	6	6	0.00
24/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	6343	6	6	6	0.00
24/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	6382	6	6	6	0.00
24/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4295	4	4	4	0.00
24/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4263	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
24/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	4327	4	4	4	0.00
24/02/2014	R248 On 08-May-14			Bond Future	9.30	95.9532	96.1106	95.9532	13,552.00
24/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	2477	3	2	3	0.00
24/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	2375	3	2	3	0.00
24/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	2579	3	3	3	0.00
24/02/2014	R248 On 07-August-14			Bond Future	9.38	97.2493	97.4093	97.2493	0.00
24/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	2549	2	3	2	0.00
24/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	2640	2	3	2	0.00
24/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	2457	2	2	2	0.00
24/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R248 On 06-November-14			Bond Future	9.45	94.3660	94.5226	94.3660	0.00
24/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	2484	2	2	2	0.00
24/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	2664	3	3	3	0.00
24/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	2574	2	3	2	0.00
24/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00