



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 27/02/2014 To: 27/02/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	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
27/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	2025 On 08-May-14			Bond Future	109.65	109.6500	109.6490	109.6500	0.00
27/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	1341	1	1	1	0.00
27/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	1351	1	1	1	0.00
27/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	1361	1	1	1	0.00
27/02/2014	2025 On 07-August-14			Bond Future	110.16	110.1597	110.1586	110.1597	0.00
27/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	1169	1	1	1	0.00
27/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	1149	1	1	1	0.00
27/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	1159	1	1	1	0.00
27/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 08-May-14			Bond Future	9.04	93.8616	93.6296	93.8616	1,681.00
27/02/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 08-May-14	9.01	Put	Bond Future	199	0	0	0	0.00
27/02/2014	2030 On 08-May-14	9.00	Put	Bond Future	277	0	0	0	0.00
27/02/2014	2030 On 08-May-14	8.99	Put	Bond Future	355	0	0	0	0.00
27/02/2014	2030 On 07-August-14			Bond Future	9.13	91.2392	91.0039	91.2392	0.00
27/02/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 07-August-14	9.00	Put	Bond Future	988	1	1	1	0.00
27/02/2014	2030 On 07-August-14	9.01	Put	Bond Future	910	1	1	1	0.00
27/02/2014	2030 On 07-August-14	8.99	Put	Bond Future	1065	1	1	1	0.00
27/02/2014	2030 On 06-November-14			Bond Future	9.21	92.6785	92.4360	92.6785	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
27/02/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 06-November-14	8.99	Put	Bond Future	1657	1	2	1	0.00
27/02/2014	2030 On 06-November-14	9.01	Put	Bond Future	1503	1	2	1	0.00
27/02/2014	2030 On 06-November-14	9.00	Put	Bond Future	1580	1	2	1	0.00
27/02/2014	2037 On 08-May-14			Bond Future	9.23	95.8284	95.4707	95.8284	5,914.00
27/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	1225	2	1	2	0.00
27/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	1399	2	1	2	0.00
27/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	1312	2	1	2	0.00
27/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2037 On 07-August-14			Bond Future	9.32	92.9846	92.6217	92.9846	3,280.00
27/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	2496	2	2	2	0.00
27/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	2404	2	2	2	0.00
27/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	2313	2	2	2	0.00
27/02/2014	2037 On 06-November-14			Bond Future	9.39	94.3343	93.9621	94.3343	0.00
27/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	2506	3	3	3	0.00
27/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	2589	3	3	3	0.00
27/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	2671	3	3	3	0.00
27/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2038 On 08-May-14			Bond Future	108.59	108.5899	108.5897	108.5899	57.00
27/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	410	0	0	0	0.00
27/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	420	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
27/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	400	0	0	0	0.00
27/02/2014	2038 On 07-August-14			Bond Future	108.94	108.9433	108.9433	108.9433	0.00
27/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	2933	3	3	3	0.00
27/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	2943	3	3	3	0.00
27/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	2953	3	3	3	0.00
27/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 08-May-14			Bond Future	107.00	106.0495	106.9951	106.0495	1,938.00
27/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	2645	2	3	2	0.00
27/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	2635	2	3	2	0.00
27/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	2655	2	3	2	0.00
27/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 07-August-14			Bond Future	108.59	107.6278	108.5878	107.6278	0.00
27/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	4148	3	4	3	0.00
27/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	4138	3	4	3	0.00
27/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	4158	3	4	3	0.00
27/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 06-November-14			Bond Future	108.97	108.0005	108.9715	108.0005	0.00
27/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	4542	4	5	4	0.00
27/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	4522	4	5	4	0.00
27/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	4532	4	5	4	0.00
27/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2050 On 08-May-14			Bond Future	113.64	113.6407	113.6407	113.6407	472.00
27/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00

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27/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	1359	1	1	1	0.00
27/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	1369	1	1	1	0.00
27/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	1349	1	1	1	0.00
27/02/2014	2050 On 07-August-14			Bond Future	113.93	113.9284	113.9286	113.9284	0.00
27/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1929	2	2	2	0.00
27/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1939	2	2	2	0.00
27/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1919	2	2	2	0.00
27/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	AL37 On 08-May-14			Index Future	408.31	408.6950	408.3140	408.6950	0.00
27/02/2014	AL37 On 07-August-14			Index Future	414.34	414.7270	414.3410	414.7270	0.00
27/02/2014	AL7T On 08-May-14			Index Future	479.12	479.6990	479.1220	479.6990	1.00
27/02/2014	AL7T On 07-August-14			Index Future	486.19	486.7790	486.1940	486.7790	0.00
27/02/2014	ALBI On 08-May-14			Index Future	436.81	437.6200	436.8080	437.6200	728.00
27/02/2014	ALBI On 07-August-14			Index Future	443.26	444.0790	443.2550	444.0790	0.00
27/02/2014	ALBI On 06-November-14			Index Future	450.22	451.0730	450.2190	451.0730	0.00
27/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	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
27/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	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
27/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	EL28 On 08-May-14			Bond Future	115.06	114.3063	115.0586	114.3063	0.00
27/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1069	0	1	0	0.00
27/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1049	0	1	0	0.00
27/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1059	0	1	0	0.00
27/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	EL28 On 07-August-14			Bond Future	116.77	116.0075	116.7711	116.0075	0.00
27/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	2761	2	3	2	0.00
27/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	2771	2	3	2	0.00
27/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	2781	2	3	2	0.00
27/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 08-May-14			Bond Future	9.85	81.2915	81.0412	81.2915	6,292.00
27/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2210	2	2	2	0.00
27/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2285	2	2	2	0.00
27/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2135	2	2	2	0.00
27/02/2014	ES33 On 07-August-14			Bond Future	9.96	82.3830	82.1290	82.3830	0.00
27/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1429	2	1	2	0.00
27/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1360	2	1	2	0.00
27/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1291	2	1	2	0.00
27/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 06-November-14			Bond Future	10.06	79.8974	79.6363	79.8974	0.00

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27/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1604	2	2	2	0.00
27/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1672	2	2	2	0.00
27/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1739	2	2	2	0.00
27/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
27/02/2014	GOVI On 08-May-14			GOVI	435.81	436.5750	435.8110	436.5750	298.00
27/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	61890	5	6	5	0.00
27/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	61990	5	6	5	0.00
27/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	61790	5	6	5	0.00
27/02/2014	GOVI On 07-August-14			GOVI	442.24	443.0190	442.2430	443.0190	175.00
27/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	177470	17	18	17	0.00
27/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	177670	17	18	17	0.00
27/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	177570	17	18	17	0.00
27/02/2014	GOVI On 06-November-14			GOVI	449.19	449.9960	449.1910	449.9960	0.00
27/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	2010	1	0	1	0.00
27/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	1810	1	0	1	0.00
27/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	1910	1	0	1	0.00
27/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
27/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/02/2014	IGOV On 08-May-14			Index Future	200.69	200.4860	200.6890	200.4860	1,266.00
27/02/2014	IGOV On 07-August-14			Index Future	203.68	203.4700	203.6760	203.4700	90.00
27/02/2014	IGOV On 06-November-14			Index Future	206.90	206.6980	206.9000	206.6980	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
27/02/2014	ILBI On 08-May-14			Index Future	543.46	542.8640	543.4560	542.8640	0.00
27/02/2014	ILBI On 07-August-14			Index Future	551.32	550.7240	551.3240	550.7240	210.00
27/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2500	94.2400	94.2500	4,000.00
27/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.96	94.0600	94.0400	94.0600	0.00
27/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.06	93.9600	93.9400	93.9600	4,000.00
27/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.41	93.6400	93.5900	93.6400	2,000.00
27/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.51	93.5400	93.4900	93.5400	1,000.00
27/02/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.76	93.2700	93.2400	93.2700	600.00
27/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.86	93.1700	93.1400	93.1700	1,000.00
27/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.48	92.5900	92.5200	92.5900	0.00
27/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.76	92.3300	92.2400	92.3300	2,850.00
27/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.91	92.1900	92.0900	92.1900	5,400.00
27/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.07	92.0400	91.9300	92.0400	0.00
27/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.22	91.9000	91.7800	91.9000	0.00
27/02/2014	R023 On 08-May-14			Bond Future	8.55	96.7855	96.6397	96.7855	12,886.00
27/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	351	0	0	0	0.00
27/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	360	0	0	0	0.00
27/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	343	0	0	0	0.00
27/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6147	6	6	6	0.00
27/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6203	6	6	6	0.00
27/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6258	6	6	6	0.00
27/02/2014	R023 On 07-August-14			Bond Future	8.66	98.1012	97.9533	98.1012	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
27/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2637	3	3	3	0.00
27/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2690	3	3	3	0.00
27/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2664	3	3	3	0.00
27/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	3540	3	4	3	0.00
27/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	3604	4	4	4	0.00
27/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	3572	4	4	4	0.00
27/02/2014	R023 On 06-November-14			Bond Future	8.75	95.7264	95.5725	95.7264	0.00
27/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3219	3	3	3	0.00
27/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3245	3	3	3	0.00
27/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3193	3	3	3	0.00
27/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4085	4	4	4	0.00
27/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4055	4	4	4	0.00
27/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4116	4	4	4	0.00
27/02/2014	R157 On 08-May-14			Bond Future	7.36	109.8765	109.8425	109.8765	22,526.00
27/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	2	0	0	0	0.00
27/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	2	0	0	0	0.00
27/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	2	0	0	0	0.00
27/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2914	3	3	3	0.00
27/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	2927	3	3	3	0.00
27/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2900	3	3	3	0.00
27/02/2014	R157 On 07-August-14			Bond Future	7.69	111.4985	111.4641	111.4985	13,000.00
27/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	242	0	0	0	0.00
27/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	245	0	0	0	0.00
27/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	247	0	0	0	0.00
27/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1270	1	1	1	0.00
27/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1262	1	1	1	0.00
27/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1253	1	1	1	0.00
27/02/2014	R157 On 06-November-14			Bond Future	8.11	106.4409	106.4018	106.4409	0.00
27/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	142	0	0	0	0.00
27/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	141	0	0	0	0.00
27/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	143	0	0	0	0.00
27/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1740	2	2	2	0.00
27/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1755	2	2	2	0.00
27/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1748	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
27/02/2014	R186 On 08-May-14			Bond Future	8.64	118.5372	118.2453	118.5372	51,204.00
27/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	5231	5	5	5	0.00
27/02/2014	R186 On 08-May-14	8.40	Call	Bond Future	2096	2	2	2	1,000.00
27/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	113	0	0	0	0.00
27/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	116	0	0	0	0.00
27/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	9205	9	9	9	0.00
27/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2446	3	2	3	900.00
27/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	109	0	0	0	0.00
27/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	6082	6	6	6	0.00
27/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3699	4	4	4	0.00
27/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1634	2	2	2	10,000.00
27/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4693	5	5	5	0.00
27/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3469	4	3	4	6,000.00
27/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	334	0	0	0	1,933.00
27/02/2014	R186 On 08-May-14	8.40	Put	Bond Future	4098	4	4	4	0.00
27/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	13899	14	14	14	0.00
27/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	3598	3	4	3	1,933.00
27/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	13993	14	14	14	0.00
27/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	1466	1	1	1	1,500.00
27/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	1726	2	2	2	400.00
27/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	2536	2	3	2	0.00
27/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	10388	10	10	10	0.00
27/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	4926	5	5	5	0.00
27/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1134	1	1	1	10,000.00
27/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	2355	2	2	2	900.00
27/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	14087	14	14	14	0.00
27/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	439	0	0	0	6,000.00
27/02/2014	R186 On 07-August-14			Bond Future	8.73	114.9932	114.6972	114.9932	0.00
27/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2817	3	3	3	0.00
27/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2880	3	3	3	0.00
27/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2848	3	3	3	0.00
27/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	5197	5	5	5	0.00
27/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	6371	6	6	6	0.00
27/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	6479	6	6	6	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
27/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	6425	6	6	6	0.00
27/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	3657	4	4	4	840.00
27/02/2014	R186 On 06-November-14			Bond Future	8.81	116.8066	116.5015	116.8066	0.00
27/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6952	7	7	7	0.00
27/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	3136	3	3	3	0.00
27/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	3193	3	3	3	0.00
27/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	3165	3	3	3	0.00
27/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	8622	8	9	8	0.00
27/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	8679	8	9	8	0.00
27/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	8566	8	9	8	0.00
27/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4139	4	4	4	2,010.00
27/02/2014	R197 On 08-May-14			Bond Future	273.64	273.6410	273.6378	273.6410	2,049.00
27/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	23628	24	24	24	0.00
27/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	23648	24	24	24	0.00
27/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	23638	24	24	24	0.00
27/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R197 On 07-August-14			Bond Future	271.91	271.9099	271.9072	271.9099	0.00
27/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	1907	2	2	2	0.00
27/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	1917	2	2	2	0.00
27/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	1897	2	2	2	0.00
27/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R201 On 08-May-14			Bond Future	6.76	104.6104	104.5926	104.6104	0.00
27/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	4	0	0	0	0.00
27/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	4	0	0	0	0.00
27/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	4	0	0	0	0.00
27/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1212	1	1	1	0.00
27/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1200	1	1	1	0.00
27/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1206	1	1	1	0.00
27/02/2014	R201 On 07-August-14			Bond Future	7.26	101.7431	101.7251	101.7431	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
27/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	41	0	0	0	0.00
27/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	40	0	0	0	0.00
27/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	41	0	0	0	0.00
27/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	745	1	1	1	0.00
27/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	742	1	1	1	0.00
27/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	739	1	1	1	0.00
27/02/2014	R202 On 08-May-14			Bond Future	213.22	213.2261	213.2245	213.2261	44,448.00
27/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	3948	4	4	4	0.00
27/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	3952	4	4	4	0.00
27/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	3956	4	4	4	0.00
27/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	5727	6	6	6	0.00
27/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	5733	6	6	6	0.00
27/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	5722	6	6	6	0.00
27/02/2014	R202 On 07-August-14			Bond Future	213.32	213.3168	213.3155	213.3168	0.00
27/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	10012	10	10	10	0.00
27/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	10006	10	10	10	0.00
27/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	9999	10	10	10	0.00
27/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	4690	5	5	5	0.00
27/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	4694	5	5	5	0.00
27/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	4686	5	5	5	0.00
27/02/2014	R203 On 08-May-14			Bond Future	7.90	102.4125	102.3253	102.4125	16,972.00
27/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	5	0	0	0	0.00
27/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	6	0	0	0	0.00
27/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	141	0	0	0	29.00
27/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	6	0	0	0	0.00
27/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	463	0	0	0	16.00
27/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6521	6	7	6	0.00
27/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	1919	2	2	2	0.00
27/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6458	6	6	6	0.00
27/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3270	3	3	3	0.00
27/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6490	6	6	6	0.00
27/02/2014	R203 On 07-August-14			Bond Future	8.07	103.9242	103.8357	103.9242	0.00
27/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	687	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
27/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	679	1	1	1	0.00
27/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	671	1	1	1	0.00
27/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	378	0	0	0	46.00
27/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	2783	3	3	3	0.00
27/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	2763	3	3	3	0.00
27/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	2802	3	3	3	0.00
27/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	3765	4	4	4	0.00
27/02/2014	R203 On 06-November-14			Bond Future	8.24	101.3971	101.3033	101.3971	0.00
27/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	621	1	1	1	14.00
27/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	542	1	1	1	45.00
27/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	553	1	1	1	0.00
27/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	547	1	1	1	0.00
27/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3825	4	4	4	0.00
27/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4110	4	4	4	0.00
27/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4068	4	4	4	0.00
27/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4089	4	4	4	0.00
27/02/2014	R204 On 08-May-14			Bond Future	8.15	102.6686	102.5755	102.6686	30,006.00
27/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	9	0	0	0	0.00
27/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	8	0	0	0	0.00
27/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	9	0	0	0	0.00
27/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8264	8	8	8	0.00
27/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8347	8	8	8	0.00
27/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8305	8	8	8	0.00
27/02/2014	R204 On 07-August-14			Bond Future	8.30	100.1507	100.0564	100.1507	0.00
27/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1142	1	1	1	0.00
27/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	779	1	1	1	0.00
27/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	759	1	1	1	0.00
27/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	769	1	1	1	0.00
27/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3007	3	3	3	530.00
27/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	3876	4	4	4	0.00
27/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	3822	4	4	4	0.00
27/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	3849	4	4	4	0.00
27/02/2014	R204 On 06-November-14			Bond Future	8.43	101.7298	101.6301	101.7298	0.00
27/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	707	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
27/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	714	1	1	1	0.00
27/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1736	2	2	2	0.00
27/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	700	1	1	1	0.00
27/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5709	6	6	6	0.00
27/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3252	3	3	3	1,270.00
27/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5680	6	6	6	0.00
27/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5738	6	6	6	0.00
27/02/2014	R207 On 08-May-14			Bond Future	8.35	97.5531	97.4470	97.5531	19,048.00
27/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	9	0	0	0	0.00
27/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	9	0	0	0	0.00
27/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	8	0	0	0	0.00
27/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	9871	10	10	10	0.00
27/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	9920	10	10	10	0.00
27/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	9823	10	10	10	0.00
27/02/2014	R207 On 07-August-14			Bond Future	8.49	95.3517	95.2441	95.3517	0.00
27/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	952	1	1	1	0.00
27/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	964	1	1	1	0.00
27/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	976	1	1	1	0.00
27/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4298	4	4	4	0.00
27/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4329	4	4	4	0.00
27/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4266	4	4	4	0.00
27/02/2014	R207 On 06-November-14			Bond Future	8.61	96.8553	96.7424	96.8553	0.00
27/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	922	1	1	1	0.00
27/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	941	1	1	1	0.00
27/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	932	1	1	1	0.00
27/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6128	6	6	6	0.00
27/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6095	6	6	6	0.00
27/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6062	6	6	6	0.00
27/02/2014	R208 On 08-May-14			Bond Future	8.46	92.1057	92.0114	92.1057	11,020.00
27/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	8	0	0	0	0.00
27/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	8	0	0	0	0.00
27/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	8	0	0	0	0.00
27/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11318	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
27/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11207	11	11	11	0.00
27/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11262	11	11	11	0.00
27/02/2014	R208 On 07-August-14			Bond Future	8.57	93.4654	93.3698	93.4654	0.00
27/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1148	1	1	1	0.00
27/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1957	2	2	2	0.00
27/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1135	1	1	1	0.00
27/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1162	1	1	1	0.00
27/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3354	3	3	3	630.00
27/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	4879	5	5	5	0.00
27/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	4843	5	5	5	0.00
27/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	4914	5	5	5	0.00
27/02/2014	R208 On 06-November-14			Bond Future	8.68	91.5392	91.4386	91.5392	0.00
27/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	1048	1	1	1	0.00
27/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1069	1	1	1	0.00
27/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	1059	1	1	1	0.00
27/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2721	3	3	3	0.00
27/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	6882	7	7	7	0.00
27/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3561	4	4	4	1,520.00
27/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	6920	7	7	7	0.00
27/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	6844	7	7	7	0.00
27/02/2014	R209 On 08-May-14			Bond Future	9.16	73.6864	73.4298	73.6864	25,105.00
27/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4592	5	5	5	0.00
27/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	184	0	0	0	0.00
27/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	178	0	0	0	0.00
27/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	3997	4	4	4	0.00
27/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	174	0	0	0	0.00
27/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5667	6	6	6	0.00
27/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5169	5	5	5	0.00
27/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	857	1	1	1	640.00
27/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2080	2	2	2	640.00
27/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	10785	11	11	11	0.00
27/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	10956	11	11	11	0.00
27/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1266	1	1	1	883.00
27/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	10870	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
27/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	1566	1	2	1	640.00
27/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	3267	3	3	3	0.00
27/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1033	1	1	1	7,262.00
27/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	867	1	1	1	10,000.00
27/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	5961	6	6	6	0.00
27/02/2014	R209 On 07-August-14			Bond Future	9.24	74.7743	74.5140	74.7743	0.00
27/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3496	4	3	4	0.00
27/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3528	4	4	4	0.00
27/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3464	4	3	4	0.00
27/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	4835	5	5	5	0.00
27/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	4919	5	5	5	0.00
27/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	4877	5	5	5	0.00
27/02/2014	R209 On 06-November-14			Bond Future	9.31	72.8055	72.5382	72.8055	0.00
27/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	4001	4	4	4	0.00
27/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	4032	4	4	4	0.00
27/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	4063	4	4	4	0.00
27/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6342	6	6	6	0.00
27/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6254	6	6	6	0.00
27/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6298	6	6	6	0.00
27/02/2014	R210 On 08-May-14			Bond Future	159.86	158.8244	159.8615	158.8244	719.00
27/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	129	1	0	1	0.00
27/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	139	1	0	1	0.00
27/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	149	1	0	1	0.00
27/02/2014	R210 On 07-August-14			Bond Future	162.24	161.1881	162.2407	161.1881	0.00
27/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	3241	2	3	2	0.00
27/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	3231	2	3	2	0.00
27/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	3251	2	3	2	0.00
27/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R210 On 07-August-14	158.99	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
27/02/2014	R211 On 08-May-14			Bond Future	127.56	127.5635	127.5585	127.5635	390.00
27/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2442	2	2	2	0.00
27/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2452	2	2	2	0.00
27/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2432	2	2	2	0.00
27/02/2014	R211 On 07-August-14			Bond Future	127.90	127.9040	127.8991	127.9040	0.00
27/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	101	0	0	0	0.00
27/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	111	0	0	0	0.00
27/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	91	0	0	0	0.00
27/02/2014	R212 On 08-May-14			Bond Future	128.95	128.9546	128.9531	128.9546	21,797.00
27/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3047	3	3	3	0.00
27/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3057	3	3	3	0.00
27/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3037	3	3	3	0.00
27/02/2014	R212 On 07-August-14			Bond Future	129.16	129.1638	129.1624	129.1638	0.00
27/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	172	0	0	0	0.00
27/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	152	0	0	0	0.00
27/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	162	0	0	0	0.00
27/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R213 On 08-May-14			Bond Future	9.01	84.4399	84.1780	84.4399	21,730.00
27/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	169	0	0	0	0.00
27/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	164	0	0	0	0.00
27/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	173	0	0	0	0.00
27/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	11293	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
27/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	11378	11	11	11	0.00
27/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	11208	11	11	11	0.00
27/02/2014	R213 On 07-August-14			Bond Future	9.09	85.6861	85.4205	85.6861	0.00
27/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3293	3	3	3	0.00
27/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3357	3	3	3	0.00
27/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3325	3	3	3	0.00
27/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	5118	5	5	5	0.00
27/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	5074	5	5	5	0.00
27/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	5162	5	5	5	0.00
27/02/2014	R213 On 06-November-14			Bond Future	9.17	83.4937	83.2208	83.4937	0.00
27/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3966	4	4	4	0.00
27/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	4028	4	4	4	0.00
27/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3997	4	4	4	0.00
27/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	6342	6	6	6	0.00
27/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	6386	6	6	6	0.00
27/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	6297	6	6	6	0.00
27/02/2014	R214 On 08-May-14			Bond Future	9.25	74.5192	74.2136	74.5192	5,055.00
27/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	1978	2	2	2	0.00
27/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	1948	2	2	2	0.00
27/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2009	2	2	2	0.00
27/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	3902	4	4	4	0.00
27/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	3853	4	4	4	0.00
27/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	3951	4	4	4	0.00
27/02/2014	R214 On 07-August-14			Bond Future	9.32	75.5258	75.2158	75.5258	0.00
27/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5228	5	5	5	0.00
27/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	5149	5	5	5	0.00
27/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5188	5	5	5	0.00
27/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	3500	3	3	3	0.00
27/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	3565	3	4	3	0.00
27/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	3532	3	4	3	0.00
27/02/2014	R214 On 06-November-14			Bond Future	9.40	73.4283	73.1106	73.4283	0.00
27/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	6147	6	6	6	0.00
27/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	6186	6	6	6	0.00
27/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	6224	6	6	6	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
27/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4351	4	4	4	0.00
27/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4319	4	4	4	0.00
27/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	4384	4	4	4	0.00
27/02/2014	R248 On 08-May-14			Bond Future	9.33	96.0962	95.7570	96.0962	13,552.00
27/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	2831	2	3	2	0.00
27/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	2729	2	3	2	0.00
27/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	2933	3	3	3	0.00
27/02/2014	R248 On 07-August-14			Bond Future	9.42	97.3932	97.0490	97.3932	0.00
27/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	2189	3	2	3	0.00
27/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	2280	3	2	3	0.00
27/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	2097	2	2	2	0.00
27/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 06-November-14			Bond Future	9.49	94.5023	94.1492	94.5023	0.00
27/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	2111	2	2	2	0.00
27/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	2291	3	2	3	0.00
27/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	2201	3	2	3	0.00
27/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00