



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For February 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	2025 On 08-May-14			Bond Future	108.41	108.5190	108.4062	108.5190	0.00
20/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	2584	2	2584	2	0.00
20/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	2594	2	2594	2	0.00
20/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	2604	2	2604	2	0.00
20/02/2014	2025 On 07-August-14			Bond Future	108.90	109.0166	108.8988	109.0166	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
20/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	111	0	111	0	0.00
20/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	91	0	91	0	0.00
20/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	101	0	101	0	0.00
20/02/2014	2030 On 08-May-14			Bond Future	9.07	93.5656	9.0735	93.5656	1,681.00
20/02/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2030 On 08-May-14	9.01	Put	Bond Future	494	0	494	0	0.00
20/02/2014	2030 On 08-May-14	9.00	Put	Bond Future	572	0	572	0	0.00
20/02/2014	2030 On 08-May-14	8.99	Put	Bond Future	650	0	650	0	0.00
20/02/2014	2030 On 07-August-14			Bond Future	9.17	90.9410	9.1673	90.9410	0.00
20/02/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2030 On 07-August-14	9.00	Put	Bond Future	1286	1	1286	1	0.00
20/02/2014	2030 On 07-August-14	9.01	Put	Bond Future	1209	1	1209	1	0.00
20/02/2014	2030 On 07-August-14	8.99	Put	Bond Future	1364	1	1364	1	0.00
20/02/2014	2030 On 06-November-14			Bond Future	9.25	92.3895	9.2458	92.3895	0.00
20/02/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2030 On 06-November-14	8.99	Put	Bond Future	1946	2	1946	2	0.00
20/02/2014	2030 On 06-November-14	9.01	Put	Bond Future	1791	2	1791	2	0.00
20/02/2014	2030 On 06-November-14	9.00	Put	Bond Future	1869	2	1869	2	0.00
20/02/2014	2037 On 08-May-14			Bond Future	9.23	95.7223	9.2277	95.7223	5,914.00
20/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	1256	1	1256	1	0.00
20/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	1430	2	1430	2	0.00
20/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	1343	2	1343	2	0.00
20/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2014	2037 On 07-August-14			Bond Future	9.31	92.8791	9.3149	92.8791	3,280.00
20/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	2463	2	2463	2	0.00
20/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	2372	2	2372	2	0.00
20/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	2281	2	2281	2	0.00
20/02/2014	2037 On 06-November-14			Bond Future	9.39	94.2414	9.3880	94.2414	0.00
20/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	2554	3	2554	3	0.00
20/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	2637	3	2637	3	0.00
20/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	2720	3	2720	3	0.00
20/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2038 On 08-May-14			Bond Future	107.43	107.4349	107.4285	107.4349	57.00
20/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	1572	2	1572	2	0.00
20/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	1582	2	1582	2	0.00
20/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	1562	2	1562	2	0.00
20/02/2014	2038 On 07-August-14			Bond Future	107.77	107.7762	107.7662	107.7762	0.00
20/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	1756	2	1756	2	0.00
20/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	1766	2	1766	2	0.00
20/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	1776	2	1776	2	0.00
20/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2046 On 08-May-14			Bond Future	104.67	105.3781	104.6748	105.3781	1,938.00
20/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	325	1	325	1	0.00
20/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	315	1	315	1	0.00
20/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	335	1	335	1	0.00
20/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2046 On 07-August-14			Bond Future	106.23	106.9489	106.2338	106.9489	0.00
20/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	1794	3	1794	3	0.00
20/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	1784	2	1784	2	0.00
20/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	1804	3	1804	3	0.00
20/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2046 On 06-November-14			Bond Future	106.60	107.3295	106.5976	107.3295	0.00
20/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	2168	3	2168	3	0.00
20/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	2148	3	2148	3	0.00
20/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	2158	3	2158	3	0.00
20/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2050 On 08-May-14			Bond Future	112.85	112.8555	112.8488	112.8555	472.00
20/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
20/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	2151	2	2151	2	0.00
20/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	2161	2	2161	2	0.00
20/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	2141	2	2141	2	0.00
20/02/2014	2050 On 07-August-14			Bond Future	113.13	113.1370	113.1263	113.1370	0.00
20/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1126	1	1126	1	0.00
20/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1136	1	1136	1	0.00
20/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1116	1	1116	1	0.00
20/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
20/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
20/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	AL37 On 08-May-14			Index Future	405.14	407.0630	405.1360	407.0630	0.00
20/02/2014	AL37 On 07-August-14			Index Future	411.12	413.0800	411.1200	413.0800	0.00
20/02/2014	AL7T On 08-May-14			Index Future	474.51	477.4100	474.5050	477.4100	1.00
20/02/2014	AL7T On 07-August-14			Index Future	481.51	484.4670	481.5140	484.4670	0.00
20/02/2014	ALBI On 08-May-14			Index Future	434.35	436.0920	434.3540	436.0920	728.00
20/02/2014	ALBI On 07-August-14			Index Future	440.77	442.5380	440.7700	442.5380	0.00
20/02/2014	ALBI On 06-November-14			Index Future	447.77	449.5740	447.7660	449.5740	0.00
20/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2014	EL28 On 08-May-14			Bond Future	113.59	113.1904	113.5866	113.1904	0.00
20/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00

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20/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
20/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
20/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	403	1	403	1	0.00
20/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	413	1	413	1	0.00
20/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	423	1	423	1	0.00
20/02/2014	EL28 On 07-August-14			Bond Future	115.28	114.8776	115.2786	114.8776	0.00
20/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	1269	1	1269	1	0.00
20/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	1279	1	1279	1	0.00
20/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	1289	1	1289	1	0.00
20/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
20/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
20/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
20/02/2014	ES33 On 08-May-14			Bond Future	9.84	81.2658	9.8382	81.2658	6,292.00
20/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
20/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
20/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
20/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2125	2	2125	2	0.00
20/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2200	2	2200	2	0.00
20/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2050	2	2050	2	0.00
20/02/2014	ES33 On 07-August-14			Bond Future	9.94	82.3588	9.9432	82.3588	0.00
20/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1516	2	1516	2	0.00
20/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1447	2	1447	2	0.00
20/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1378	2	1378	2	0.00
20/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
20/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
20/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
20/02/2014	ES33 On 06-November-14			Bond Future	10.04	79.8851	10.0416	79.8851	0.00
20/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1706	2	1706	2	0.00
20/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1773	2	1773	2	0.00
20/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1841	2	1841	2	0.00
20/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
20/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
20/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
20/02/2014	GOVI On 08-May-14			GOVI	433.22	434.9860	433.2170	434.9860	294.00

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20/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
20/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
20/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
20/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	87830	7	87830	7	0.00
20/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	87930	7	87930	7	0.00
20/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	87730	7	87730	7	0.00
20/02/2014	GOVI On 07-August-14			GOVI	439.62	441.4160	439.6160	441.4160	175.00
20/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
20/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
20/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
20/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	203740	19	203740	19	0.00
20/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	203940	19	203940	19	0.00
20/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	203840	19	203840	19	0.00
20/02/2014	GOVI On 06-November-14			GOVI	446.59	448.4340	446.5930	448.4340	0.00
20/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
20/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
20/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
20/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	24070	1	24070	1	0.00
20/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	24170	1	24170	1	0.00
20/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	23970	1	23970	1	0.00
20/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/02/2014	IGOV On 08-May-14			Index Future	198.77	198.6180	198.7650	198.6180	1,266.00
20/02/2014	IGOV On 07-August-14			Index Future	201.73	201.5780	201.7250	201.5780	106.00
20/02/2014	IGOV On 06-November-14			Index Future	204.95	204.8070	204.9510	204.8070	0.00
20/02/2014	ILBI On 08-May-14			Index Future	538.12	537.7210	538.1170	537.7210	0.00
20/02/2014	ILBI On 07-August-14			Index Future	545.92	545.5130	545.9150	545.5130	210.00
20/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
20/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.79	94.2300	5.7900	94.2300	4,000.00
20/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.04	93.9700	6.0400	93.9700	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
20/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.25	93.8700	6.2500	93.8700	4,000.00
20/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.57	93.5200	6.5700	93.5200	2,455.00
20/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.86	93.4200	6.8600	93.4200	1,000.00
20/02/2014	JBAF On 20-August-14			Jibar Tradeable Future	7.03	6.7800	7.0300	6.7800	0.00
20/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	7.27	93.0200	7.2700	93.0200	2,000.00
20/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.62	92.5000	7.6200	92.5000	0.00
20/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.90	92.1900	7.9000	92.1900	3,000.00
20/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	8.05	92.0400	8.0500	92.0400	5,200.00
20/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.22	91.8900	8.2200	91.8900	0.00
20/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.37	91.7400	8.3700	91.7400	0.00
20/02/2014	R023 On 08-May-14			Bond Future	8.73	96.2196	8.7325	96.2196	12,886.00
20/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	273	0	273	0	0.00
20/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	279	0	279	0	0.00
20/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	266	0	266	0	0.00
20/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	7115	7	7115	7	0.00
20/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	7172	7	7172	7	0.00
20/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	7230	7	7230	7	0.00
20/02/2014	R023 On 07-August-14			Bond Future	8.84	97.5286	8.8431	97.5286	0.00
20/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2235	3	2235	3	0.00
20/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2281	3	2281	3	0.00
20/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2258	3	2258	3	0.00
20/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	4195	4	4195	4	0.00
20/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	4265	4	4265	4	0.00
20/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	4230	4	4230	4	0.00
20/02/2014	R023 On 06-November-14			Bond Future	8.95	95.1592	8.9452	95.1592	0.00
20/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	2780	3	2780	3	0.00
20/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	2803	3	2803	3	0.00
20/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	2756	3	2756	3	0.00
20/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4712	4	4712	4	0.00
20/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4679	4	4679	4	0.00
20/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4745	4	4745	4	0.00
20/02/2014	R157 On 08-May-14			Bond Future	7.62	109.6991	7.6248	109.6991	22,526.00
20/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	1	0	1	0	0.00
20/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	1	0	1	0	0.00



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20/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	1	0	1	0	0.00
20/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	3268	3	3268	3	0.00
20/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	3282	3	3282	3	0.00
20/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	3255	3	3255	3	0.00
20/02/2014	R157 On 07-August-14			Bond Future	8.02	111.3211	8.0222	111.3211	0.00
20/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	171	0	171	0	0.00
20/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	173	0	173	0	0.00
20/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	175	0	175	0	0.00
20/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1558	1	1558	1	0.00
20/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1549	1	1549	1	0.00
20/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1540	1	1540	1	0.00
20/02/2014	R157 On 06-November-14			Bond Future	8.53	106.2775	8.5306	106.2775	0.00
20/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	97	0	97	0	0.00
20/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	96	0	96	0	0.00
20/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	98	0	98	0	0.00
20/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	2043	2	2043	2	0.00
20/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	2058	2	2058	2	0.00
20/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	2050	2	2050	2	0.00
20/02/2014	R186 On 08-May-14			Bond Future	8.74	118.0041	8.7375	118.0041	51,204.00
20/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	4797	5	4797	5	0.00
20/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	110	0	110	0	0.00
20/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	114	0	114	0	0.00
20/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	8562	9	8562	9	0.00
20/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2230	3	2230	3	900.00
20/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	107	0	107	0	0.00
20/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	5594	6	5594	6	0.00
20/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3377	4	3377	4	0.00
20/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1493	2	1493	2	10,000.00
20/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4296	5	4296	5	0.00
20/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3165	4	3165	4	6,000.00
20/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	315	0	315	0	1,933.00
20/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	4212	4	4212	4	1,933.00
20/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	14727	14	14727	14	0.00
20/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	14821	14	14821	14	0.00

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20/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	1861	2	1861	2	1,500.00
20/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	2160	2	2160	2	400.00
20/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1475	1	1475	1	10,000.00
20/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	626	1	626	1	6,000.00
20/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	2863	3	2863	3	900.00
20/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	14916	14	14916	14	0.00
20/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	3062	3	3062	3	0.00
20/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	11199	11	11199	11	0.00
20/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	5615	5	5615	5	0.00
20/02/2014	R186 On 07-August-14			Bond Future	8.83	114.4549	8.8330	114.4549	0.00
20/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2590	3	2590	3	0.00
20/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2648	3	2648	3	0.00
20/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2619	3	2619	3	0.00
20/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4820	5	4820	5	0.00
20/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	6981	7	6981	7	0.00
20/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	7093	7	7093	7	0.00
20/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	7037	7	7037	7	0.00
20/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	4121	4	4121	4	840.00
20/02/2014	R186 On 06-November-14			Bond Future	8.92	116.2773	8.9166	116.2773	0.00
20/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6530	7	6530	7	0.00
20/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2908	3	2908	3	0.00
20/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	2962	3	2962	3	0.00
20/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	2935	3	2935	3	0.00
20/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	9229	9	9229	9	0.00
20/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	9287	9	9287	9	0.00
20/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	9171	9	9171	9	0.00
20/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4553	4	4553	4	2,010.00
20/02/2014	R197 On 08-May-14			Bond Future	271.58	271.6031	271.5850	271.6031	2,049.00
20/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	21575	22	21575	22	0.00
20/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	21595	22	21595	22	0.00
20/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	21585	22	21585	22	0.00
20/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
20/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
20/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2014	R197 On 07-August-14			Bond Future	269.83	269.8595	269.8269	269.8595	0.00
20/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	173	0	173	0	0.00
20/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	183	0	183	0	0.00
20/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	163	0	163	0	0.00
20/02/2014	R201 On 08-May-14			Bond Future	7.02	104.5448	7.0234	104.5448	0.00
20/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	3	0	3	0	0.00
20/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	2	0	2	0	0.00
20/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	3	0	3	0	0.00
20/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1370	1	1370	1	0.00
20/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1358	1	1358	1	0.00
20/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1364	1	1364	1	0.00
20/02/2014	R201 On 07-August-14			Bond Future	7.71	101.6789	7.7081	101.6789	0.00
20/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	26	0	26	0	0.00
20/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	26	0	26	0	0.00
20/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	26	0	26	0	0.00
20/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	891	1	891	1	0.00
20/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	887	1	887	1	0.00
20/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	884	1	884	1	0.00
20/02/2014	R202 On 08-May-14			Bond Future	209.85	209.5519	209.8481	209.5519	44,448.00
20/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	2820	0	2820	0	0.00
20/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	2823	0	2823	0	0.00
20/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	2827	0	2827	0	0.00
20/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	7975	5	7975	5	0.00
20/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	7982	5	7982	5	0.00
20/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	7969	5	7969	5	0.00
20/02/2014	R202 On 07-August-14			Bond Future	209.89	209.5988	209.8910	209.5988	0.00
20/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	8114	2	8114	2	0.00
20/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	8109	2	8109	2	0.00
20/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	8104	2	8104	2	0.00
20/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	6218	0	6218	0	0.00
20/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	6223	0	6223	0	0.00

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20/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	6213	0	6213	0	0.00
20/02/2014	R203 On 08-May-14			Bond Future	8.16	101.9836	8.1626	101.9836	16,972.00
20/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	3	0	3	0	0.00
20/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	4	0	4	0	0.00
20/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	89	0	89	0	29.00
20/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	3	0	3	0	0.00
20/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	311	0	311	0	16.00
20/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	7288	7	7288	7	0.00
20/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2537	2	2537	2	0.00
20/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	7225	7	7225	7	0.00
20/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3988	4	3988	4	0.00
20/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	7257	7	7257	7	0.00
20/02/2014	R203 On 07-August-14			Bond Future	8.36	103.4914	8.3597	103.4914	0.00
20/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	507	1	507	1	0.00
20/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	501	1	501	1	0.00
20/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	494	1	494	1	0.00
20/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	269	0	269	0	46.00
20/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	3384	3	3384	3	0.00
20/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	3362	3	3362	3	0.00
20/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	3405	3	3405	3	0.00
20/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	4436	4	4436	4	0.00
20/02/2014	R203 On 06-November-14			Bond Future	8.55	100.9729	8.5537	100.9729	0.00
20/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	469	0	469	0	14.00
20/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	406	0	406	0	45.00
20/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	415	0	415	0	0.00
20/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	411	0	411	0	0.00
20/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	4449	4	4449	4	0.00
20/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4750	4	4750	4	0.00
20/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4706	4	4706	4	0.00
20/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4728	4	4728	4	0.00
20/02/2014	R204 On 08-May-14			Bond Future	8.38	102.2287	8.3798	102.2287	30,006.00
20/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	6	0	6	0	0.00
20/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	6	0	6	0	0.00
20/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	6	0	6	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
20/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	9135	9	9135	9	0.00
20/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	9218	9	9218	9	0.00
20/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	9177	9	9177	9	0.00
20/02/2014	R204 On 07-August-14			Bond Future	8.55	99.7067	8.5450	99.7067	0.00
20/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	889	1	889	1	0.00
20/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	593	1	593	1	0.00
20/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	577	1	577	1	0.00
20/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	585	1	585	1	0.00
20/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3640	3	3640	3	530.00
20/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4581	4	4581	4	0.00
20/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	4522	4	4522	4	0.00
20/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	4551	4	4551	4	0.00
20/02/2014	R204 On 06-November-14			Bond Future	8.70	101.2939	8.6966	101.2939	0.00
20/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	557	1	557	1	0.00
20/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	563	1	563	1	0.00
20/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1427	2	1427	2	0.00
20/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	551	1	551	1	0.00
20/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	6443	6	6443	6	0.00
20/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3827	3	3827	3	1,270.00
20/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	6412	6	6412	6	0.00
20/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	6473	6	6473	6	0.00
20/02/2014	R207 On 08-May-14			Bond Future	8.52	97.1922	8.5246	97.1922	19,048.00
20/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	7	0	7	0	0.00
20/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	7	0	7	0	0.00
20/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	7	0	7	0	0.00
20/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	10612	10	10612	10	0.00
20/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10660	10	10660	10	0.00
20/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	10564	10	10564	10	0.00
20/02/2014	R207 On 07-August-14			Bond Future	8.67	94.9876	8.6717	94.9876	0.00
20/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	792	1	792	1	0.00
20/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	802	1	802	1	0.00
20/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	812	1	812	1	0.00
20/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4888	5	4888	5	0.00
20/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4921	5	4921	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4855	4	4855	4	0.00
20/02/2014	R207 On 06-November-14			Bond Future	8.80	96.5000	8.7993	96.5000	0.00
20/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	783	1	783	1	0.00
20/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	799	1	799	1	0.00
20/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	791	1	791	1	0.00
20/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6736	6	6736	6	0.00
20/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6702	6	6702	6	0.00
20/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6668	6	6668	6	0.00
20/02/2014	R208 On 08-May-14			Bond Future	8.64	91.7071	8.6378	91.7071	11,022.00
20/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	6	0	6	0	0.00
20/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	7	0	7	0	0.00
20/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	6	0	6	0	0.00
20/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	12191	12	12191	12	0.00
20/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	12079	12	12079	12	0.00
20/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	12135	12	12135	12	0.00
20/02/2014	R208 On 07-August-14			Bond Future	8.76	93.0631	8.7643	93.0631	0.00
20/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	951	1	951	1	0.00
20/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1653	2	1653	2	0.00
20/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	939	1	939	1	0.00
20/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	963	1	963	1	0.00
20/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3936	4	3936	4	630.00
20/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5567	5	5567	5	0.00
20/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5530	5	5530	5	0.00
20/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5605	5	5605	5	0.00
20/02/2014	R208 On 06-November-14			Bond Future	8.88	91.1445	8.8799	91.1445	0.00
20/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	880	1	880	1	0.00
20/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	898	1	898	1	0.00
20/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	889	1	889	1	0.00
20/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2363	3	2363	3	0.00
20/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7598	7	7598	7	0.00
20/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	4088	4	4088	4	1,520.00
20/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7637	7	7637	7	0.00
20/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7558	7	7558	7	0.00
20/02/2014	R209 On 08-May-14			Bond Future	9.15	73.6776	9.1458	73.6776	24,211.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4777	5	4777	5	0.00
20/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	235	0	235	0	0.00
20/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	229	0	229	0	0.00
20/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4184	4	4184	4	0.00
20/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	223	0	223	0	0.00
20/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5844	6	5844	6	0.00
20/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5350	6	5350	6	0.00
20/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	981	1	981	1	640.00
20/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2253	2	2253	2	640.00
20/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	10732	11	10732	11	0.00
20/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	10902	11	10902	11	0.00
20/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1348	1	1348	1	883.00
20/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	10817	11	10817	11	0.00
20/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	1650	2	1650	2	640.00
20/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	3337	3	3337	3	0.00
20/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1111	1	1111	1	7,262.00
20/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	941	1	941	1	10,000.00
20/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	5982	6	5982	6	0.00
20/02/2014	R209 On 07-August-14			Bond Future	9.22	74.7670	9.2234	74.7670	0.00
20/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3635	4	3635	4	0.00
20/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3668	4	3668	4	0.00
20/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3603	4	3603	4	0.00
20/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	4868	5	4868	5	0.00
20/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	4952	5	4952	5	0.00
20/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	4910	5	4910	5	0.00
20/02/2014	R209 On 06-November-14			Bond Future	9.29	72.8094	9.2930	72.8094	0.00
20/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	4126	4	4126	4	0.00
20/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	4157	4	4157	4	0.00
20/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	4188	4	4188	4	0.00
20/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6347	6	6347	6	0.00
20/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6260	6	6260	6	0.00
20/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6303	6	6303	6	0.00
20/02/2014	R210 On 08-May-14			Bond Future	157.84	157.1003	157.8362	157.1003	719.00
20/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	2154	3	2154	3	0.00
20/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	2164	3	2164	3	0.00
20/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	2174	3	2174	3	0.00
20/02/2014	R210 On 07-August-14			Bond Future	160.19	159.4418	160.1872	159.4418	0.00
20/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	1187	0	1187	0	0.00
20/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	1177	0	1177	0	0.00
20/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	1197	0	1197	0	0.00
20/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
20/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
20/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
20/02/2014	R211 On 08-May-14			Bond Future	127.37	127.6359	127.3710	127.6359	390.00
20/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2629	2	2629	2	0.00
20/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2639	2	2639	2	0.00
20/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2619	2	2619	2	0.00
20/02/2014	R211 On 07-August-14			Bond Future	127.71	127.9835	127.7103	127.9835	0.00
20/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	290	0	290	0	0.00
20/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	300	0	300	0	0.00
20/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	280	0	280	0	0.00
20/02/2014	R212 On 08-May-14			Bond Future	128.63	128.6360	128.6270	128.6360	21,797.00
20/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3373	3	3373	3	0.00
20/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3383	3	3383	3	0.00
20/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3363	3	3363	3	0.00
20/02/2014	R212 On 07-August-14			Bond Future	128.83	128.8467	128.8330	128.8467	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
20/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	157	0	157	0	0.00
20/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	167	0	167	0	0.00
20/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	177	0	177	0	0.00
20/02/2014	R213 On 08-May-14			Bond Future	9.05	84.0073	9.0495	84.0073	21,730.00
20/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	188	0	188	0	0.00
20/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	184	0	184	0	0.00
20/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	193	0	193	0	0.00
20/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	11629	12	11629	12	0.00
20/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	11714	12	11714	12	0.00
20/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	11545	11	11545	11	0.00
20/02/2014	R213 On 07-August-14			Bond Future	9.13	85.2491	9.1333	85.2491	0.00
20/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3237	3	3237	3	0.00
20/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3299	3	3299	3	0.00
20/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3268	3	3268	3	0.00
20/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	5381	5	5381	5	0.00
20/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	5336	5	5336	5	0.00
20/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	5426	5	5426	5	0.00
20/02/2014	R213 On 06-November-14			Bond Future	9.21	83.0624	9.2097	83.0624	0.00
20/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3894	4	3894	4	0.00
20/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3955	4	3955	4	0.00
20/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3925	4	3925	4	0.00
20/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	6581	6	6581	6	0.00
20/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	6626	6	6626	6	0.00
20/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	6536	6	6536	6	0.00
20/02/2014	R214 On 08-May-14			Bond Future	9.25	74.3556	9.2485	74.3556	5,055.00
20/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	2109	2	2109	2	0.00
20/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	2078	2	2078	2	0.00
20/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2140	2	2140	2	0.00
20/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	4040	4	4040	4	0.00
20/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	3991	4	3991	4	0.00
20/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	4089	4	4089	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
20/02/2014	R214 On 07-August-14			Bond Future	9.33	75.3615	9.3255	75.3615	0.00
20/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5316	5	5316	5	0.00
20/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	5237	5	5237	5	0.00
20/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5276	5	5276	5	0.00
20/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	3594	4	3594	4	0.00
20/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	3659	4	3659	4	0.00
20/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	3626	4	3626	4	0.00
20/02/2014	R214 On 06-November-14			Bond Future	9.40	73.2726	9.3959	73.2726	0.00
20/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	6221	6	6221	6	0.00
20/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	6260	6	6260	6	0.00
20/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	6298	6	6298	6	0.00
20/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4420	4	4420	4	0.00
20/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4388	4	4388	4	0.00
20/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	4453	4	4453	4	0.00
20/02/2014	R248 On 08-May-14			Bond Future	9.33	95.9852	9.3309	95.9852	13,552.00
20/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
20/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	2793	3	2793	3	0.00
20/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	2691	3	2691	3	0.00
20/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	2895	3	2895	3	0.00
20/02/2014	R248 On 07-August-14			Bond Future	9.41	97.2826	9.4111	97.2826	0.00
20/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	2228	2	2228	2	0.00
20/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	2319	3	2319	3	0.00
20/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	2137	2	2137	2	0.00
20/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
20/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
20/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
20/02/2014	R248 On 06-November-14			Bond Future	9.48	94.4045	9.4845	94.4045	0.00
20/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	2166	2	2166	2	0.00
20/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	2346	3	2346	3	0.00
20/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	2256	2	2256	2	0.00
20/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
20/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
20/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00