



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
21/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	2025 On 08-May-14			Bond Future	109.46	108.4062	109.4609	108.4062	0.00
21/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	1529	3	1529	3	0.00
21/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	1539	3	1539	3	0.00
21/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	1549	3	1549	3	0.00
21/02/2014	2025 On 07-August-14			Bond Future	109.97	108.8988	109.9694	108.8988	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
21/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	979	0	979	0	0.00
21/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	959	0	959	0	0.00
21/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	969	0	969	0	0.00
21/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2030 On 08-May-14			Bond Future	9.06	93.3341	9.0570	93.3341	1,681.00
21/02/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2030 On 08-May-14	9.01	Put	Bond Future	366	0	366	0	0.00
21/02/2014	2030 On 08-May-14	9.00	Put	Bond Future	445	1	445	1	0.00
21/02/2014	2030 On 08-May-14	8.99	Put	Bond Future	523	1	523	1	0.00
21/02/2014	2030 On 07-August-14			Bond Future	9.15	90.7052	9.1503	90.7052	0.00
21/02/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2030 On 07-August-14	9.00	Put	Bond Future	1157	1	1157	1	0.00
21/02/2014	2030 On 07-August-14	9.01	Put	Bond Future	1079	1	1079	1	0.00
21/02/2014	2030 On 07-August-14	8.99	Put	Bond Future	1234	1	1234	1	0.00
21/02/2014	2030 On 06-November-14			Bond Future	9.23	92.1475	9.2285	92.1475	0.00
21/02/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2030 On 06-November-14	8.99	Put	Bond Future	1816	2	1816	2	0.00
21/02/2014	2030 On 06-November-14	9.01	Put	Bond Future	1662	2	1662	2	0.00
21/02/2014	2030 On 06-November-14	9.00	Put	Bond Future	1739	2	1739	2	0.00
21/02/2014	2037 On 08-May-14			Bond Future	9.21	95.5015	9.2062	95.5015	5,914.00
21/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	1448	1	1448	1	0.00
21/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	1622	1	1622	1	0.00
21/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	1535	1	1535	1	0.00
21/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
21/02/2014	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
21/02/2014	2037 On 07-August-14			Bond Future	9.29	92.6541	9.2927	92.6541	3,280.00
21/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	2268	2	2268	2	0.00
21/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	2177	2	2177	2	0.00
21/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	2086	2	2086	2	0.00
21/02/2014	2037 On 06-November-14			Bond Future	9.37	94.0103	9.3654	94.0103	0.00
21/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	2750	3	2750	3	0.00
21/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	2833	3	2833	3	0.00
21/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	2916	3	2916	3	0.00
21/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2038 On 08-May-14			Bond Future	108.21	107.4285	108.2124	107.4285	57.00
21/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	788	2	788	2	0.00
21/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	798	2	798	2	0.00
21/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	778	2	778	2	0.00
21/02/2014	2038 On 07-August-14			Bond Future	108.56	107.7662	108.5619	107.7662	0.00
21/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	2552	2	2552	2	0.00
21/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	2562	2	2562	2	0.00
21/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	2572	2	2572	2	0.00
21/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2046 On 08-May-14			Bond Future	105.37	104.6748	105.3656	104.6748	1,938.00
21/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	1016	0	1016	0	0.00
21/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	1006	0	1006	0	0.00
21/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	1026	0	1026	0	0.00
21/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
21/02/2014	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
21/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2046 On 07-August-14			Bond Future	106.94	106.2338	106.9354	106.2338	0.00
21/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	2495	2	2495	2	0.00
21/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	2485	2	2485	2	0.00
21/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	2505	2	2505	2	0.00
21/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2046 On 06-November-14			Bond Future	107.31	106.5976	107.3078	106.5976	0.00
21/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	2878	2	2878	2	0.00
21/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	2858	2	2858	2	0.00
21/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	2868	2	2868	2	0.00
21/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2050 On 08-May-14			Bond Future	112.84	112.8488	112.8423	112.8488	472.00
21/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
21/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	2158	2	2158	2	0.00
21/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	2168	2	2168	2	0.00
21/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	2148	2	2148	2	0.00
21/02/2014	2050 On 07-August-14			Bond Future	113.12	113.1263	113.1198	113.1263	0.00
21/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1120	1	1120	1	0.00
21/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1130	1	1130	1	0.00
21/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1110	1	1110	1	0.00
21/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
21/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
21/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	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
21/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	AL37 On 08-May-14			Index Future	405.40	405.1360	405.4010	405.1360	0.00
21/02/2014	AL37 On 07-August-14			Index Future	411.39	411.1200	411.3900	411.1200	0.00
21/02/2014	AL7T On 08-May-14			Index Future	475.23	474.5050	475.2340	474.5050	1.00
21/02/2014	AL7T On 07-August-14			Index Future	482.26	481.5140	482.2550	481.5140	0.00
21/02/2014	ALBI On 08-May-14			Index Future	434.81	434.3540	434.8110	434.3540	728.00
21/02/2014	ALBI On 07-August-14			Index Future	441.24	440.7700	441.2350	440.7700	0.00
21/02/2014	ALBI On 06-November-14			Index Future	448.23	447.7660	448.2280	447.7660	0.00
21/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2014	EL28 On 08-May-14			Bond Future	114.12	113.5866	114.1232	113.5866	0.00
21/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	133	0	133	0	0.00

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21/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	113	0	113	0	0.00
21/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	123	0	123	0	0.00
21/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
21/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
21/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
21/02/2014	EL28 On 07-August-14			Bond Future	115.82	115.2786	115.8235	115.2786	0.00
21/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	1813	1	1813	1	0.00
21/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	1823	1	1823	1	0.00
21/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	1833	1	1833	1	0.00
21/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
21/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
21/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
21/02/2014	ES33 On 08-May-14			Bond Future	9.82	81.1260	9.8215	81.1260	6,292.00
21/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
21/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
21/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
21/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2004	2	2004	2	0.00
21/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2080	2	2080	2	0.00
21/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1929	2	1929	2	0.00
21/02/2014	ES33 On 07-August-14			Bond Future	9.93	82.2162	9.9260	82.2162	0.00
21/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1639	2	1639	2	0.00
21/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1570	1	1570	1	0.00
21/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1501	1	1501	1	0.00
21/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
21/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
21/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
21/02/2014	ES33 On 06-November-14			Bond Future	10.02	79.7379	10.0240	79.7379	0.00
21/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1828	2	1828	2	0.00
21/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1896	2	1896	2	0.00
21/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1963	2	1963	2	0.00
21/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
21/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
21/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
21/02/2014	GOVI On 08-May-14			GOVI	433.66	433.2170	433.6550	433.2170	296.00

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21/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
21/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
21/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
21/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	83450	9	83450	9	0.00
21/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	83550	9	83550	9	0.00
21/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	83350	9	83350	9	0.00
21/02/2014	GOVI On 07-August-14			GOVI	440.06	439.6160	440.0610	439.6160	175.00
21/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
21/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
21/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
21/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	199290	20	199290	20	0.00
21/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	199490	20	199490	20	0.00
21/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	199390	20	199390	20	0.00
21/02/2014	GOVI On 06-November-14			GOVI	447.04	446.5930	447.0360	446.5930	0.00
21/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
21/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
21/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
21/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	19640	2	19640	2	0.00
21/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	19740	2	19740	2	0.00
21/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	19540	2	19540	2	0.00
21/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/02/2014	IGOV On 08-May-14			Index Future	199.76	198.7650	199.7550	198.7650	1,266.00
21/02/2014	IGOV On 07-August-14			Index Future	202.73	201.7250	202.7300	201.7250	106.00
21/02/2014	IGOV On 06-November-14			Index Future	205.97	204.9510	205.9670	204.9510	0.00
21/02/2014	ILBI On 08-May-14			Index Future	540.81	538.1170	540.8060	538.1170	0.00
21/02/2014	ILBI On 07-August-14			Index Future	548.64	545.9150	548.6420	545.9150	210.00
21/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
21/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.77	94.2100	5.7700	94.2100	4,000.00
21/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.04	93.9600	6.0400	93.9600	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
21/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.19	93.7500	6.1900	93.7500	4,000.00
21/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.53	93.4300	6.5300	93.4300	2,455.00
21/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.63	93.1400	6.6300	93.1400	1,000.00
21/02/2014	JBAF On 20-August-14			Jibar Tradeable Future	7.02	92.9700	7.0200	92.9700	0.00
21/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	7.12	92.7300	7.1200	92.7300	2,000.00
21/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.70	92.3800	7.7000	92.3800	0.00
21/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.88	92.1000	7.8800	92.1000	2,850.00
21/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	8.03	91.9500	8.0300	91.9500	5,200.00
21/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.18	91.7800	8.1800	91.7800	0.00
21/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.33	91.6300	8.3300	91.6300	0.00
21/02/2014	R023 On 08-May-14			Bond Future	8.70	95.5914	8.7002	95.5914	12,886.00
21/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	287	0	287	0	0.00
21/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	294	0	294	0	0.00
21/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	281	0	281	0	0.00
21/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6941	7	6941	7	0.00
21/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6998	7	6998	7	0.00
21/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	7056	7	7056	7	0.00
21/02/2014	R023 On 07-August-14			Bond Future	8.81	96.8896	8.8094	96.8896	0.00
21/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2306	2	2306	2	0.00
21/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2353	2	2353	2	0.00
21/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2329	2	2329	2	0.00
21/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	4076	4	4076	4	0.00
21/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	4145	4	4145	4	0.00
21/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	4110	4	4110	4	0.00
21/02/2014	R023 On 06-November-14			Bond Future	8.91	94.5074	8.9105	94.5074	0.00
21/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	2858	3	2858	3	0.00
21/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	2882	3	2882	3	0.00
21/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	2834	3	2834	3	0.00
21/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4597	5	4597	5	0.00
21/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4564	5	4564	5	0.00
21/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4630	5	4630	5	0.00
21/02/2014	R157 On 08-May-14			Bond Future	7.60	109.4869	7.5977	109.4869	22,526.00
21/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	1	0	1	0	0.00
21/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	1	0	1	0	0.00

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21/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	1	0	1	0	0.00
21/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	3233	3	3233	3	0.00
21/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	3246	3	3246	3	0.00
21/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	3219	3	3219	3	0.00
21/02/2014	R157 On 07-August-14			Bond Future	7.99	111.1047	7.9882	111.1047	0.00
21/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	177	0	177	0	0.00
21/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	179	0	179	0	0.00
21/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	181	0	181	0	0.00
21/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1527	2	1527	2	0.00
21/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1519	2	1519	2	0.00
21/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1510	2	1510	2	0.00
21/02/2014	R157 On 06-November-14			Bond Future	8.49	106.0545	8.4886	106.0545	0.00
21/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	101	0	101	0	0.00
21/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	100	0	100	0	0.00
21/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	102	0	102	0	0.00
21/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	2012	2	2012	2	0.00
21/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	2027	2	2027	2	0.00
21/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	2019	2	2019	2	0.00
21/02/2014	R186 On 08-May-14			Bond Future	8.73	117.4151	8.7261	117.4151	51,204.00
21/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	4840	5	4840	5	0.00
21/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	110	0	110	0	0.00
21/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	113	0	113	0	0.00
21/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	8630	9	8630	9	0.00
21/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2249	2	2249	2	900.00
21/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	107	0	107	0	0.00
21/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	5644	6	5644	6	0.00
21/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3408	3	3408	3	0.00
21/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1504	1	1504	1	10,000.00
21/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4335	4	4335	4	0.00
21/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3194	3	3194	3	6,000.00
21/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	316	0	316	0	1,933.00
21/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	4138	4	4138	4	1,933.00
21/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	14632	15	14632	15	0.00
21/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	14727	15	14727	15	0.00

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21/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	1811	2	1811	2	1,500.00
21/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	2105	2	2105	2	400.00
21/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1431	1	1431	1	10,000.00
21/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	601	1	601	1	6,000.00
21/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	2800	3	2800	3	900.00
21/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	14821	15	14821	15	0.00
21/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	2997	3	2997	3	0.00
21/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	11106	11	11106	11	0.00
21/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	5533	6	5533	6	0.00
21/02/2014	R186 On 07-August-14			Bond Future	8.82	113.8560	8.8211	113.8560	0.00
21/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2612	3	2612	3	0.00
21/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2671	3	2671	3	0.00
21/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2642	3	2642	3	0.00
21/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4859	5	4859	5	0.00
21/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	6908	7	6908	7	0.00
21/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	7020	7	7020	7	0.00
21/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	6964	7	6964	7	0.00
21/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	4064	4	4064	4	840.00
21/02/2014	R186 On 06-November-14			Bond Future	8.90	115.6657	8.9047	115.6657	0.00
21/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6575	7	6575	7	0.00
21/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2931	3	2931	3	0.00
21/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	2986	3	2986	3	0.00
21/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	2959	3	2959	3	0.00
21/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	9157	9	9157	9	0.00
21/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	9216	9	9216	9	0.00
21/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	9099	9	9099	9	0.00
21/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4503	5	4503	5	2,010.00
21/02/2014	R197 On 08-May-14			Bond Future	272.63	271.5850	272.6330	271.5850	2,049.00
21/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	22623	22	22623	22	0.00
21/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	22643	22	22643	22	0.00
21/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	22633	22	22633	22	0.00
21/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
21/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
21/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00

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21/02/2014	R197 On 07-August-14			Bond Future	270.89	269.8269	270.8909	269.8269	0.00
21/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	891	0	891	0	0.00
21/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	901	0	901	0	0.00
21/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	881	0	881	0	0.00
21/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
21/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
21/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
21/02/2014	R201 On 08-May-14			Bond Future	6.99	104.4338	6.9922	104.4338	0.00
21/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	3	0	3	0	0.00
21/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	3	0	3	0	0.00
21/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	3	0	3	0	0.00
21/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1352	1	1352	1	0.00
21/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1340	1	1340	1	0.00
21/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1346	1	1346	1	0.00
21/02/2014	R201 On 07-August-14			Bond Future	7.65	101.5652	7.6548	101.5652	0.00
21/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	28	0	28	0	0.00
21/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	27	0	27	0	0.00
21/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	27	0	27	0	0.00
21/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	873	1	873	1	0.00
21/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	870	1	870	1	0.00
21/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	867	1	867	1	0.00
21/02/2014	R202 On 08-May-14			Bond Future	211.70	209.8481	211.7006	209.8481	44,448.00
21/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	3490	3	3490	3	0.00
21/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	3494	3	3494	3	0.00
21/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	3498	3	3498	3	0.00
21/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	6794	8	6794	8	0.00
21/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	6800	8	6800	8	0.00
21/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	6787	8	6787	8	0.00
21/02/2014	R202 On 07-August-14			Bond Future	211.77	209.8910	211.7717	209.8910	0.00
21/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	9184	8	9184	8	0.00
21/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	9178	8	9178	8	0.00
21/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	9172	8	9172	8	0.00
21/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	5406	6	5406	6	0.00
21/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	5411	6	5411	6	0.00

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21/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	5402	6	5402	6	0.00
21/02/2014	R203 On 08-May-14			Bond Future	8.14	101.5558	8.1443	101.5558	16,972.00
21/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	3	0	3	0	0.00
21/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	4	0	4	0	0.00
21/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	91	0	91	0	29.00
21/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	3	0	3	0	0.00
21/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	317	0	317	0	16.00
21/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	7235	7	7235	7	0.00
21/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2490	3	2490	3	0.00
21/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	7173	7	7173	7	0.00
21/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3937	4	3937	4	0.00
21/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	7204	7	7204	7	0.00
21/02/2014	R203 On 07-August-14			Bond Future	8.34	103.0563	8.3397	103.0563	0.00
21/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	516	1	516	1	0.00
21/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	510	1	510	1	0.00
21/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	503	0	503	0	0.00
21/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	274	0	274	0	46.00
21/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	3339	3	3339	3	0.00
21/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	3318	3	3318	3	0.00
21/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	3361	3	3361	3	0.00
21/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	4388	4	4388	4	0.00
21/02/2014	R203 On 06-November-14			Bond Future	8.53	100.5281	8.5326	100.5281	0.00
21/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	477	0	477	0	14.00
21/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	413	0	413	0	45.00
21/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	422	0	422	0	0.00
21/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	418	0	418	0	0.00
21/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	4405	4	4405	4	0.00
21/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4704	5	4704	5	0.00
21/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4661	5	4661	5	0.00
21/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4683	5	4683	5	0.00
21/02/2014	R204 On 08-May-14			Bond Future	8.36	101.7016	8.3622	101.7016	30,006.00
21/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	6	0	6	0	0.00
21/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	6	0	6	0	0.00
21/02/2014	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
21/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	9070	9	9070	9	0.00
21/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	9152	9	9152	9	0.00
21/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	9111	9	9111	9	0.00
21/02/2014	R204 On 07-August-14			Bond Future	8.53	99.1708	8.5261	99.1708	0.00
21/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	904	1	904	1	0.00
21/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	604	1	604	1	0.00
21/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	588	1	588	1	0.00
21/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	596	1	596	1	0.00
21/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3588	4	3588	4	530.00
21/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4524	5	4524	5	0.00
21/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	4466	5	4466	5	0.00
21/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	4495	5	4495	5	0.00
21/02/2014	R204 On 06-November-14			Bond Future	8.68	100.7467	8.6770	100.7467	0.00
21/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	566	1	566	1	0.00
21/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	572	1	572	1	0.00
21/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1446	1	1446	1	0.00
21/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	560	1	560	1	0.00
21/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	6386	6	6386	6	0.00
21/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3781	4	3781	4	1,270.00
21/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	6356	6	6356	6	0.00
21/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	6416	6	6416	6	0.00
21/02/2014	R207 On 08-May-14			Bond Future	8.51	96.7047	8.5074	96.7047	19,048.00
21/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	7	0	7	0	0.00
21/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	8	0	8	0	0.00
21/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	7	0	7	0	0.00
21/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	10538	11	10538	11	0.00
21/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10586	11	10586	11	0.00
21/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	10490	11	10490	11	0.00
21/02/2014	R207 On 07-August-14			Bond Future	8.65	94.4921	8.6534	94.4921	0.00
21/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	805	1	805	1	0.00
21/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	815	1	815	1	0.00
21/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	826	1	826	1	0.00
21/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4826	5	4826	5	0.00
21/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4859	5	4859	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
21/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4793	5	4793	5	0.00
21/02/2014	R207 On 06-November-14			Bond Future	8.78	95.9940	8.7804	95.9940	0.00
21/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	795	1	795	1	0.00
21/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	811	1	811	1	0.00
21/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	803	1	803	1	0.00
21/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6674	7	6674	7	0.00
21/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6640	7	6640	7	0.00
21/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6606	7	6606	7	0.00
21/02/2014	R208 On 08-May-14			Bond Future	8.61	91.1372	8.6104	91.1372	11,022.00
21/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	6	0	6	0	0.00
21/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	7	0	7	0	0.00
21/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	7	0	7	0	0.00
21/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	12059	12	12059	12	0.00
21/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11948	12	11948	12	0.00
21/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	12003	12	12003	12	0.00
21/02/2014	R208 On 07-August-14			Bond Future	8.74	92.4839	8.7355	92.4839	0.00
21/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	979	1	979	1	0.00
21/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1697	2	1697	2	0.00
21/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	967	1	967	1	0.00
21/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	991	1	991	1	0.00
21/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3846	4	3846	4	630.00
21/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5461	6	5461	6	0.00
21/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5424	6	5424	6	0.00
21/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5499	6	5499	6	0.00
21/02/2014	R208 On 06-November-14			Bond Future	8.85	90.5536	8.8501	90.5536	0.00
21/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	904	1	904	1	0.00
21/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	923	1	923	1	0.00
21/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	913	1	913	1	0.00
21/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2415	2	2415	2	0.00
21/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7488	8	7488	8	0.00
21/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	4006	4	4006	4	1,520.00
21/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7528	8	7528	8	0.00
21/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7448	8	7448	8	0.00
21/02/2014	R209 On 08-May-14			Bond Future	9.13	73.5332	9.1295	73.5332	25,105.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4847	5	4847	5	0.00
21/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	238	0	238	0	0.00
21/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	232	0	232	0	0.00
21/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4247	4	4247	4	0.00
21/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	226	0	226	0	0.00
21/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5924	6	5924	6	0.00
21/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5426	5	5426	5	0.00
21/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	998	1	998	1	640.00
21/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2290	2	2290	2	640.00
21/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	10616	11	10616	11	0.00
21/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	10785	11	10785	11	0.00
21/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1298	1	1298	1	883.00
21/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	10700	11	10700	11	0.00
21/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	1593	2	1593	2	640.00
21/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	3255	3	3255	3	0.00
21/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1067	1	1067	1	7,262.00
21/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	902	1	902	1	10,000.00
21/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	5879	6	5879	6	0.00
21/02/2014	R209 On 07-August-14			Bond Future	9.21	74.6199	9.2067	74.6199	0.00
21/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3681	4	3681	4	0.00
21/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3714	4	3714	4	0.00
21/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3648	4	3648	4	0.00
21/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	4793	5	4793	5	0.00
21/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	4876	5	4876	5	0.00
21/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	4834	5	4834	5	0.00
21/02/2014	R209 On 06-November-14			Bond Future	9.28	72.6577	9.2759	72.6577	0.00
21/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	4173	4	4173	4	0.00
21/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	4205	4	4205	4	0.00
21/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	4236	4	4236	4	0.00
21/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6272	6	6272	6	0.00
21/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6185	6	6185	6	0.00
21/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6229	6	6229	6	0.00
21/02/2014	R210 On 08-May-14			Bond Future	158.58	157.8362	158.5759	157.8362	719.00
21/02/2014	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
21/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
21/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
21/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	1414	2	1414	2	0.00
21/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	1424	2	1424	2	0.00
21/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	1434	2	1434	2	0.00
21/02/2014	R210 On 07-August-14			Bond Future	160.94	160.1872	160.9383	160.1872	0.00
21/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	1938	1	1938	1	0.00
21/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	1928	1	1928	1	0.00
21/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	1948	1	1948	1	0.00
21/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
21/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
21/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
21/02/2014	R211 On 08-May-14			Bond Future	127.47	127.3710	127.4667	127.3710	390.00
21/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
21/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
21/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
21/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2533	3	2533	3	0.00
21/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2543	3	2543	3	0.00
21/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2523	3	2523	3	0.00
21/02/2014	R211 On 07-August-14			Bond Future	127.81	127.7103	127.8078	127.7103	0.00
21/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
21/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
21/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
21/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	192	0	192	0	0.00
21/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	202	0	202	0	0.00
21/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	182	0	182	0	0.00
21/02/2014	R212 On 08-May-14			Bond Future	128.89	128.6270	128.8931	128.6270	21,797.00
21/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
21/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
21/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
21/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3107	3	3107	3	0.00
21/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3117	3	3117	3	0.00
21/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3097	3	3097	3	0.00
21/02/2014	R212 On 07-August-14			Bond Future	129.10	128.8330	129.1033	128.8330	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
21/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	113	0	113	0	0.00
21/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	93	0	93	0	0.00
21/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	103	0	103	0	0.00
21/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
21/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
21/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
21/02/2014	R213 On 08-May-14			Bond Future	9.03	83.8616	9.0280	83.8616	21,730.00
21/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	193	0	193	0	0.00
21/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	188	0	188	0	0.00
21/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	198	0	198	0	0.00
21/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	11474	12	11474	12	0.00
21/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	11559	12	11559	12	0.00
21/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	11390	12	11390	12	0.00
21/02/2014	R213 On 07-August-14			Bond Future	9.11	85.1004	9.1112	85.1004	0.00
21/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3297	3	3297	3	0.00
21/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3360	3	3360	3	0.00
21/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3329	3	3329	3	0.00
21/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	5279	5	5279	5	0.00
21/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	5235	5	5235	5	0.00
21/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	5324	5	5324	5	0.00
21/02/2014	R213 On 06-November-14			Bond Future	9.19	82.9091	9.1871	82.9091	0.00
21/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3958	4	3958	4	0.00
21/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	4019	4	4019	4	0.00
21/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3988	4	3988	4	0.00
21/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	6481	7	6481	7	0.00
21/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	6526	7	6526	7	0.00
21/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	6437	7	6437	7	0.00
21/02/2014	R214 On 08-May-14			Bond Future	9.23	74.2063	9.2322	74.2063	5,055.00
21/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	2142	2	2142	2	0.00
21/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	2111	2	2111	2	0.00
21/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2174	2	2174	2	0.00
21/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	3949	4	3949	4	0.00
21/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	3901	4	3901	4	0.00
21/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	3998	4	3998	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
21/02/2014	R214 On 07-August-14			Bond Future	9.31	75.2093	9.3088	75.2093	0.00
21/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5377	5	5377	5	0.00
21/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	5297	5	5297	5	0.00
21/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5337	5	5337	5	0.00
21/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	3530	4	3530	4	0.00
21/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	3594	4	3594	4	0.00
21/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	3562	4	3562	4	0.00
21/02/2014	R214 On 06-November-14			Bond Future	9.38	73.1159	9.3789	73.1159	0.00
21/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	6286	6	6286	6	0.00
21/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	6324	6	6324	6	0.00
21/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	6363	6	6363	6	0.00
21/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4359	4	4359	4	0.00
21/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4327	4	4327	4	0.00
21/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	4391	4	4391	4	0.00
21/02/2014	R248 On 08-May-14			Bond Future	9.31	95.7951	9.3146	95.7951	13,552.00
21/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
21/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
21/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
21/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	2635	3	2635	3	0.00
21/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	2533	3	2533	3	0.00
21/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	2737	3	2737	3	0.00
21/02/2014	R248 On 07-August-14			Bond Future	9.39	97.0888	9.3943	97.0888	0.00
21/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	2389	2	2389	2	0.00
21/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	2480	2	2480	2	0.00
21/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	2297	2	2297	2	0.00
21/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
21/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
21/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
21/02/2014	R248 On 06-November-14			Bond Future	9.47	94.2049	9.4674	94.2049	0.00
21/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	2328	2	2328	2	0.00
21/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	2507	2	2507	2	0.00
21/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	2418	2	2418	2	0.00
21/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
21/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00