



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
24/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	2025 On 08-May-14			Bond Future	109.45	109.4609	109.4524	109.4609	0.00
24/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	1538	2	1538	2	0.00
24/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	1548	2	1548	2	0.00
24/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	1558	2	1558	2	0.00
24/02/2014	2025 On 07-August-14			Bond Future	109.96	109.9694	109.9608	109.9694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	971	1	971	1	0.00
24/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	951	1	951	1	0.00
24/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	961	1	961	1	0.00
24/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 08-May-14			Bond Future	9.03	93.4617	9.0253	93.4617	1,681.00
24/02/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 08-May-14	9.01	Put	Bond Future	120	0	120	0	0.00
24/02/2014	2030 On 08-May-14	9.00	Put	Bond Future	198	0	198	0	0.00
24/02/2014	2030 On 08-May-14	8.99	Put	Bond Future	276	1	276	1	0.00
24/02/2014	2030 On 07-August-14			Bond Future	9.12	90.8349	9.1175	90.8349	0.00
24/02/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 07-August-14	9.00	Put	Bond Future	906	1	906	1	0.00
24/02/2014	2030 On 07-August-14	9.01	Put	Bond Future	828	1	828	1	0.00
24/02/2014	2030 On 07-August-14	8.99	Put	Bond Future	984	1	984	1	0.00
24/02/2014	2030 On 06-November-14			Bond Future	9.20	92.2772	9.1954	92.2772	0.00
24/02/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2030 On 06-November-14	8.99	Put	Bond Future	1567	2	1567	2	0.00
24/02/2014	2030 On 06-November-14	9.01	Put	Bond Future	1413	2	1413	2	0.00
24/02/2014	2030 On 06-November-14	9.00	Put	Bond Future	1490	2	1490	2	0.00
24/02/2014	2037 On 08-May-14			Bond Future	9.20	95.6935	9.2002	95.6935	5,914.00
24/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	1501	1	1501	1	0.00
24/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	1676	2	1676	2	0.00
24/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	1589	2	1589	2	0.00
24/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2014	2037 On 07-August-14			Bond Future	9.29	92.8491	9.2865	92.8491	3,280.00
24/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	2214	2	2214	2	0.00
24/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	2122	2	2122	2	0.00
24/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	2031	2	2031	2	0.00
24/02/2014	2037 On 06-November-14			Bond Future	9.36	94.2064	9.3597	94.2064	0.00
24/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	2800	3	2800	3	0.00
24/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	2883	3	2883	3	0.00
24/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	2965	3	2965	3	0.00
24/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2038 On 08-May-14			Bond Future	108.60	108.2124	108.6023	108.2124	57.00
24/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	398	1	398	1	0.00
24/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	408	1	408	1	0.00
24/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	388	1	388	1	0.00
24/02/2014	2038 On 07-August-14			Bond Future	108.96	108.5619	108.9577	108.5619	0.00
24/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	2948	3	2948	3	0.00
24/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	2958	3	2958	3	0.00
24/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	2968	3	2968	3	0.00
24/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 08-May-14			Bond Future	105.36	105.3656	105.3585	105.3656	1,938.00
24/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	1008	1	1008	1	0.00
24/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	998	1	998	1	0.00
24/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	1018	1	1018	1	0.00
24/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00

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24/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 07-August-14			Bond Future	106.93	106.9354	106.9280	106.9354	0.00
24/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	2488	2	2488	2	0.00
24/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	2478	2	2478	2	0.00
24/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	2498	3	2498	3	0.00
24/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 06-November-14			Bond Future	107.29	107.3078	107.2940	107.3078	0.00
24/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	2864	3	2864	3	0.00
24/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	2844	3	2844	3	0.00
24/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	2854	3	2854	3	0.00
24/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2050 On 08-May-14			Bond Future	113.65	112.8423	113.6532	112.8423	472.00
24/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	1347	2	1347	2	0.00
24/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	1357	2	1357	2	0.00
24/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	1337	2	1337	2	0.00
24/02/2014	2050 On 07-August-14			Bond Future	113.94	113.1198	113.9428	113.1198	0.00
24/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1943	1	1943	1	0.00
24/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1953	1	1953	1	0.00
24/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1933	1	1933	1	0.00
24/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
24/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	AL37 On 08-May-14			Index Future	406.85	405.4010	406.8470	405.4010	0.00
24/02/2014	AL37 On 07-August-14			Index Future	412.86	411.3900	412.8550	411.3900	0.00
24/02/2014	AL7T On 08-May-14			Index Future	477.14	475.2340	477.1410	475.2340	1.00
24/02/2014	AL7T On 07-August-14			Index Future	484.19	482.2550	484.1880	482.2550	0.00
24/02/2014	ALBI On 08-May-14			Index Future	435.95	434.8110	435.9520	434.8110	728.00
24/02/2014	ALBI On 07-August-14			Index Future	442.39	441.2350	442.3900	441.2350	0.00
24/02/2014	ALBI On 06-November-14			Index Future	449.37	448.2280	449.3710	448.2280	0.00
24/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2014	EL28 On 08-May-14			Bond Future	114.52	114.1232	114.5245	114.1232	0.00
24/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	535	0	535	0	0.00

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24/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	515	0	515	0	0.00
24/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	525	0	525	0	0.00
24/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
24/02/2014	EL28 On 07-August-14			Bond Future	116.23	115.8235	116.2308	115.8235	0.00
24/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	2221	2	2221	2	0.00
24/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	2231	2	2231	2	0.00
24/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	2241	2	2241	2	0.00
24/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
24/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 08-May-14			Bond Future	9.82	81.2465	9.8204	81.2465	6,292.00
24/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1996	2	1996	2	0.00
24/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2072	2	2072	2	0.00
24/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1921	2	1921	2	0.00
24/02/2014	ES33 On 07-August-14			Bond Future	9.92	82.3385	9.9248	82.3385	0.00
24/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1647	2	1647	2	0.00
24/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1578	2	1578	2	0.00
24/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1509	2	1509	2	0.00
24/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 06-November-14			Bond Future	10.02	79.8605	10.0236	79.8605	0.00
24/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1832	2	1832	2	0.00
24/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1899	2	1899	2	0.00
24/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1967	2	1967	2	0.00
24/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
24/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
24/02/2014	GOVI On 08-May-14			GOVI	434.82	433.6550	434.8170	433.6550	299.00

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24/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	71830	8	71830	8	0.00
24/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	71930	8	71930	8	0.00
24/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	71730	8	71730	8	0.00
24/02/2014	GOVI On 07-August-14			GOVI	441.24	440.0610	441.2380	440.0610	175.00
24/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	187520	20	187520	20	0.00
24/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	187720	20	187720	20	0.00
24/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	187620	20	187620	20	0.00
24/02/2014	GOVI On 06-November-14			GOVI	448.20	447.0360	448.2010	447.0360	0.00
24/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
24/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	7990	2	7990	2	0.00
24/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	8090	2	8090	2	0.00
24/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	7890	2	7890	2	0.00
24/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/02/2014	IGOV On 08-May-14			Index Future	200.23	199.7550	200.2260	199.7550	1,266.00
24/02/2014	IGOV On 07-August-14			Index Future	203.21	202.7300	203.2070	202.7300	90.00
24/02/2014	IGOV On 06-November-14			Index Future	206.44	205.9670	206.4380	205.9670	0.00
24/02/2014	ILBI On 08-May-14			Index Future	542.15	540.8060	542.1510	540.8060	0.00
24/02/2014	ILBI On 07-August-14			Index Future	550.00	548.6420	550.0030	548.6420	210.00
24/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
24/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2300	5.7600	94.2300	4,000.00
24/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.00	93.9600	6.0000	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
24/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.10	93.8100	6.1000	93.8100	4,000.00
24/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.47	93.4700	6.4700	93.4700	2,455.00
24/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.57	93.3700	6.5700	93.3700	1,000.00
24/02/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.89	92.9800	6.8900	92.9800	0.00
24/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.99	92.8800	6.9900	92.8800	2,000.00
24/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.58	92.3000	7.5800	92.3000	0.00
24/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.80	92.1200	7.8000	92.1200	2,850.00
24/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.96	91.9700	7.9600	91.9700	5,200.00
24/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.10	91.8200	8.1000	91.8200	0.00
24/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.24	91.6700	8.2400	91.6700	0.00
24/02/2014	R023 On 08-May-14			Bond Future	8.63	95.7797	8.6267	95.7797	12,886.00
24/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	318	0	318	0	0.00
24/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	325	0	325	0	0.00
24/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	310	0	310	0	0.00
24/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6543	7	6543	7	0.00
24/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6599	7	6599	7	0.00
24/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6655	7	6655	7	0.00
24/02/2014	R023 On 07-August-14			Bond Future	8.73	97.0809	8.7328	97.0809	0.00
24/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2467	2	2467	2	0.00
24/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2518	2	2518	2	0.00
24/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2492	2	2492	2	0.00
24/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	3803	4	3803	4	0.00
24/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	3870	4	3870	4	0.00
24/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	3837	4	3837	4	0.00
24/02/2014	R023 On 06-November-14			Bond Future	8.83	94.6996	8.8316	94.6996	0.00
24/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3035	3	3035	3	0.00
24/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3060	3	3060	3	0.00
24/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3010	3	3010	3	0.00
24/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4336	5	4336	5	0.00
24/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4305	5	4305	5	0.00
24/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4368	5	4368	5	0.00
24/02/2014	R157 On 08-May-14			Bond Future	7.50	109.5226	7.4956	109.5226	22,526.00
24/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	2	0	2	0	0.00
24/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	2	0	2	0	0.00

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24/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	2	0	2	0	0.00
24/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	3098	3	3098	3	0.00
24/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	3112	3	3112	3	0.00
24/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	3084	3	3084	3	0.00
24/02/2014	R157 On 07-August-14			Bond Future	7.86	111.1411	7.8606	111.1411	0.00
24/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	201	0	201	0	0.00
24/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	204	0	204	0	0.00
24/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	206	0	206	0	0.00
24/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1415	2	1415	2	0.00
24/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1407	2	1407	2	0.00
24/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1398	2	1398	2	0.00
24/02/2014	R157 On 06-November-14			Bond Future	8.33	106.0892	8.3287	106.0892	0.00
24/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	117	0	117	0	0.00
24/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	115	0	115	0	0.00
24/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	118	0	118	0	0.00
24/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1895	2	1895	2	0.00
24/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1910	2	1910	2	0.00
24/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1903	2	1903	2	0.00
24/02/2014	R186 On 08-May-14			Bond Future	8.69	117.5091	8.6942	117.5091	51,204.00
24/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	4960	5	4960	5	0.00
24/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	107	0	107	0	0.00
24/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	111	0	111	0	0.00
24/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	8823	9	8823	9	0.00
24/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2300	2	2300	2	900.00
24/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	104	0	104	0	0.00
24/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	5782	6	5782	6	0.00
24/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3491	3	3491	3	0.00
24/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1534	2	1534	2	10,000.00
24/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4443	4	4443	4	0.00
24/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3272	3	3272	3	6,000.00
24/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	315	0	315	0	1,933.00
24/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	3925	4	3925	4	1,933.00
24/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	14366	15	14366	15	0.00
24/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	14461	15	14461	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	1668	2	1668	2	1,500.00
24/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	1949	2	1949	2	400.00
24/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1306	1	1306	1	10,000.00
24/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	530	1	530	1	6,000.00
24/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	2620	3	2620	3	900.00
24/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	14555	15	14555	15	0.00
24/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	2811	3	2811	3	0.00
24/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	10841	11	10841	11	0.00
24/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	5299	6	5299	6	0.00
24/02/2014	R186 On 07-August-14			Bond Future	8.79	113.9516	8.7881	113.9516	0.00
24/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2674	3	2674	3	0.00
24/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2734	3	2734	3	0.00
24/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2704	3	2704	3	0.00
24/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4966	5	4966	5	0.00
24/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	6703	7	6703	7	0.00
24/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	6813	7	6813	7	0.00
24/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	6758	7	6758	7	0.00
24/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	3904	4	3904	4	840.00
24/02/2014	R186 On 06-November-14			Bond Future	8.87	115.7603	8.8713	115.7603	0.00
24/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6699	7	6699	7	0.00
24/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2995	3	2995	3	0.00
24/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	3050	3	3050	3	0.00
24/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	3022	3	3022	3	0.00
24/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	8957	9	8957	9	0.00
24/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	9014	9	9014	9	0.00
24/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	8899	9	8899	9	0.00
24/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4363	5	4363	5	2,010.00
24/02/2014	R197 On 08-May-14			Bond Future	273.25	272.6330	273.2534	272.6330	2,049.00
24/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	23243	23	23243	23	0.00
24/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	23263	23	23263	23	0.00
24/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	23253	23	23253	23	0.00
24/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00

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24/02/2014	R197 On 07-August-14			Bond Future	271.52	270.8909	271.5208	270.8909	0.00
24/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	1521	1	1521	1	0.00
24/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	1531	1	1531	1	0.00
24/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	1511	1	1511	1	0.00
24/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R201 On 08-May-14			Bond Future	6.88	104.4522	6.8817	104.4522	0.00
24/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	3	0	3	0	0.00
24/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	3	0	3	0	0.00
24/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	3	0	3	0	0.00
24/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1287	1	1287	1	0.00
24/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1275	1	1275	1	0.00
24/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1281	1	1281	1	0.00
24/02/2014	R201 On 07-August-14			Bond Future	7.47	101.5841	7.4676	101.5841	0.00
24/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	33	0	33	0	0.00
24/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	33	0	33	0	0.00
24/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	33	0	33	0	0.00
24/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	812	1	812	1	0.00
24/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	809	1	809	1	0.00
24/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	806	1	806	1	0.00
24/02/2014	R202 On 08-May-14			Bond Future	212.31	211.7006	212.3110	211.7006	44,448.00
24/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	3647	3	3647	3	0.00
24/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	3651	3	3651	3	0.00
24/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	3655	3	3655	3	0.00
24/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	6340	7	6340	7	0.00
24/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	6346	7	6346	7	0.00
24/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	6334	7	6334	7	0.00
24/02/2014	R202 On 07-August-14			Bond Future	212.39	211.7717	212.3914	211.7717	0.00
24/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	9497	9	9497	9	0.00
24/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	9491	9	9491	9	0.00
24/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	9486	9	9486	9	0.00
24/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	5100	5	5100	5	0.00
24/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	5104	5	5104	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
24/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	5096	5	5096	5	0.00
24/02/2014	R203 On 08-May-14			Bond Future	8.04	101.6085	8.0407	101.6085	16,972.00
24/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	4	0	4	0	0.00
24/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	4	0	4	0	0.00
24/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	108	0	108	0	29.00
24/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	4	0	4	0	0.00
24/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	369	0	369	0	16.00
24/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6937	7	6937	7	0.00
24/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2243	2	2243	2	0.00
24/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6875	7	6875	7	0.00
24/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3655	4	3655	4	0.00
24/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6906	7	6906	7	0.00
24/02/2014	R203 On 07-August-14			Bond Future	8.23	103.1099	8.2265	103.1099	0.00
24/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	581	1	581	1	0.00
24/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	574	1	574	1	0.00
24/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	567	1	567	1	0.00
24/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	313	0	313	0	46.00
24/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	3100	3	3100	3	0.00
24/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	3079	3	3079	3	0.00
24/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	3121	3	3121	3	0.00
24/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	4123	4	4123	4	0.00
24/02/2014	R203 On 06-November-14			Bond Future	8.41	100.5803	8.4105	100.5803	0.00
24/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	532	0	532	0	14.00
24/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	462	0	462	0	45.00
24/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	472	0	472	0	0.00
24/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	467	0	467	0	0.00
24/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	4158	4	4158	4	0.00
24/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4451	5	4451	5	0.00
24/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4409	5	4409	5	0.00
24/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4430	5	4430	5	0.00
24/02/2014	R204 On 08-May-14			Bond Future	8.26	101.7672	8.2605	101.7672	30,006.00
24/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	7	0	7	0	0.00
24/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	7	0	7	0	0.00
24/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	7	0	7	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8690	9	8690	9	0.00
24/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8773	9	8773	9	0.00
24/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8732	9	8732	9	0.00
24/02/2014	R204 On 07-August-14			Bond Future	8.42	99.2375	8.4173	99.2375	0.00
24/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1010	1	1010	1	0.00
24/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	681	1	681	1	0.00
24/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	663	1	663	1	0.00
24/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	672	1	672	1	0.00
24/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3308	4	3308	4	530.00
24/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4213	5	4213	5	0.00
24/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	4157	4	4157	4	0.00
24/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	4185	4	4185	4	0.00
24/02/2014	R204 On 06-November-14			Bond Future	8.56	100.8124	8.5620	100.8124	0.00
24/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	629	1	629	1	0.00
24/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	635	1	635	1	0.00
24/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1577	1	1577	1	0.00
24/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	622	1	622	1	0.00
24/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	6063	6	6063	6	0.00
24/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3526	4	3526	4	1,270.00
24/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	6033	6	6033	6	0.00
24/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	6092	6	6092	6	0.00
24/02/2014	R207 On 08-May-14			Bond Future	8.42	96.7786	8.4223	96.7786	19,048.00
24/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	8	0	8	0	0.00
24/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	8	0	8	0	0.00
24/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	8	0	8	0	0.00
24/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	10174	11	10174	11	0.00
24/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10223	11	10223	11	0.00
24/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	10126	10	10126	10	0.00
24/02/2014	R207 On 07-August-14			Bond Future	8.56	94.5673	8.5634	94.5673	0.00
24/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	884	1	884	1	0.00
24/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	895	1	895	1	0.00
24/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	907	1	907	1	0.00
24/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4536	5	4536	5	0.00
24/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4568	5	4568	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
24/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4504	5	4504	5	0.00
24/02/2014	R207 On 06-November-14			Bond Future	8.69	96.0683	8.6865	96.0683	0.00
24/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	864	1	864	1	0.00
24/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	882	1	882	1	0.00
24/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	873	1	873	1	0.00
24/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6373	7	6373	7	0.00
24/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6340	7	6340	7	0.00
24/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6306	7	6306	7	0.00
24/02/2014	R208 On 08-May-14			Bond Future	8.54	91.2689	8.5416	91.2689	11,022.00
24/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	7	0	7	0	0.00
24/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	7	0	7	0	0.00
24/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	7	0	7	0	0.00
24/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11728	12	11728	12	0.00
24/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11617	12	11617	12	0.00
24/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11672	12	11672	12	0.00
24/02/2014	R208 On 07-August-14			Bond Future	8.66	92.6177	8.6634	92.6177	0.00
24/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1050	1	1050	1	0.00
24/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1807	2	1807	2	0.00
24/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1037	1	1037	1	0.00
24/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1063	1	1063	1	0.00
24/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3620	4	3620	4	630.00
24/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5196	5	5196	5	0.00
24/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5160	5	5160	5	0.00
24/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5232	5	5232	5	0.00
24/02/2014	R208 On 06-November-14			Bond Future	8.78	90.6875	8.7755	90.6875	0.00
24/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	965	1	965	1	0.00
24/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	985	1	985	1	0.00
24/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	975	1	975	1	0.00
24/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2547	2	2547	2	0.00
24/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7213	7	7213	7	0.00
24/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3802	4	3802	4	1,520.00
24/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7252	8	7252	8	0.00
24/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7174	7	7174	7	0.00
24/02/2014	R209 On 08-May-14			Bond Future	9.13	73.6530	9.1287	73.6530	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
24/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4804	5	4804	5	0.00
24/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	219	0	219	0	0.00
24/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	213	0	213	0	0.00
24/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4201	4	4201	4	0.00
24/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	207	0	207	0	0.00
24/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5888	6	5888	6	0.00
24/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5386	5	5386	5	0.00
24/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	956	1	956	1	640.00
24/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2239	2	2239	2	640.00
24/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	10591	11	10591	11	0.00
24/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	10760	11	10760	11	0.00
24/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1249	1	1249	1	883.00
24/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	10675	11	10675	11	0.00
24/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	1541	2	1541	2	640.00
24/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	3197	3	3197	3	0.00
24/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1022	1	1022	1	7,262.00
24/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	860	1	860	1	10,000.00
24/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	5831	6	5831	6	0.00
24/02/2014	R209 On 07-August-14			Bond Future	9.21	74.7416	9.2058	74.7416	0.00
24/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3646	4	3646	4	0.00
24/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3679	4	3679	4	0.00
24/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3613	4	3613	4	0.00
24/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	4752	5	4752	5	0.00
24/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	4835	5	4835	5	0.00
24/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	4793	5	4793	5	0.00
24/02/2014	R209 On 06-November-14			Bond Future	9.28	72.7798	9.2757	72.7798	0.00
24/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	4144	4	4144	4	0.00
24/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	4176	4	4176	4	0.00
24/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	4207	4	4207	4	0.00
24/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6242	6	6242	6	0.00
24/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6155	6	6155	6	0.00
24/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6198	6	6198	6	0.00
24/02/2014	R210 On 08-May-14			Bond Future	159.13	158.5759	159.1289	158.5759	719.00
24/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	861	1	861	1	0.00
24/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	871	1	871	1	0.00
24/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	881	1	881	1	0.00
24/02/2014	R210 On 07-August-14			Bond Future	161.50	160.9383	161.4995	160.9383	0.00
24/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	2499	2	2499	2	0.00
24/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	2489	2	2489	2	0.00
24/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	2509	2	2509	2	0.00
24/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R211 On 08-May-14			Bond Future	127.60	127.4667	127.5971	127.4667	390.00
24/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2403	3	2403	3	0.00
24/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2413	3	2413	3	0.00
24/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2393	3	2393	3	0.00
24/02/2014	R211 On 07-August-14			Bond Future	127.94	127.8078	127.9402	127.8078	0.00
24/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	60	0	60	0	0.00
24/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	70	0	70	0	0.00
24/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	50	0	50	0	0.00
24/02/2014	R212 On 08-May-14			Bond Future	128.97	128.8931	128.9745	128.8931	21,797.00
24/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3026	3	3026	3	0.00
24/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3036	3	3036	3	0.00
24/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3016	3	3016	3	0.00
24/02/2014	R212 On 07-August-14			Bond Future	129.19	129.1033	129.1860	129.1033	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	196	0	196	0	0.00
24/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	176	0	176	0	0.00
24/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	186	0	186	0	0.00
24/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R213 On 08-May-14			Bond Future	9.00	84.0216	9.0016	84.0216	21,730.00
24/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	189	0	189	0	0.00
24/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	184	0	184	0	0.00
24/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	194	0	194	0	0.00
24/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	11272	11	11272	11	0.00
24/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	11357	12	11357	12	0.00
24/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	11187	11	11187	11	0.00
24/02/2014	R213 On 07-August-14			Bond Future	9.08	85.2629	9.0838	85.2629	0.00
24/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3350	3	3350	3	0.00
24/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3414	3	3414	3	0.00
24/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3382	3	3382	3	0.00
24/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	5132	5	5132	5	0.00
24/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	5088	5	5088	5	0.00
24/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	5176	5	5176	5	0.00
24/02/2014	R213 On 06-November-14			Bond Future	9.16	83.0724	9.1597	83.0724	0.00
24/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	4018	4	4018	4	0.00
24/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	4081	4	4081	4	0.00
24/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	4050	4	4050	4	0.00
24/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	6344	6	6344	6	0.00
24/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	6388	7	6388	7	0.00
24/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	6300	6	6300	6	0.00
24/02/2014	R214 On 08-May-14			Bond Future	9.22	74.3300	9.2212	74.3300	5,055.00
24/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	2121	2	2121	2	0.00
24/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	2089	2	2089	2	0.00
24/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2152	2	2152	2	0.00
24/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	3843	4	3843	4	0.00
24/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	3796	4	3796	4	0.00
24/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	3892	4	3892	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2014	R214 On 07-August-14			Bond Future	9.30	75.3349	9.2975	75.3349	0.00
24/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5389	5	5389	5	0.00
24/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	5309	5	5309	5	0.00
24/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5349	5	5349	5	0.00
24/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	3456	4	3456	4	0.00
24/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	3520	4	3520	4	0.00
24/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	3488	4	3488	4	0.00
24/02/2014	R214 On 06-November-14			Bond Future	9.37	73.2419	9.3678	73.2419	0.00
24/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	6304	6	6304	6	0.00
24/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	6343	6	6343	6	0.00
24/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	6382	6	6382	6	0.00
24/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4295	4	4295	4	0.00
24/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4263	4	4263	4	0.00
24/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	4327	4	4327	4	0.00
24/02/2014	R248 On 08-May-14			Bond Future	9.30	95.9532	9.2985	95.9532	13,552.00
24/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
24/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	2477	3	2477	3	0.00
24/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	2375	3	2375	3	0.00
24/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	2579	3	2579	3	0.00
24/02/2014	R248 On 07-August-14			Bond Future	9.38	97.2493	9.3776	97.2493	0.00
24/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	2549	2	2549	2	0.00
24/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	2640	2	2640	2	0.00
24/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	2457	2	2457	2	0.00
24/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R248 On 06-November-14			Bond Future	9.45	94.3660	9.4508	94.3660	0.00
24/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	2484	2	2484	2	0.00
24/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	2664	3	2664	3	0.00
24/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	2574	2	2574	2	0.00
24/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
24/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00