



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
26/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	2025 On 08-May-14			Bond Future	109.65	109.4450	109.6500	109.4450	0.00
26/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	1340	2	1340	2	0.00
26/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	1350	2	1350	2	0.00
26/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	1360	2	1360	2	0.00
26/02/2014	2025 On 07-August-14			Bond Future	110.16	109.9534	110.1597	109.9534	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
26/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	1170	1	1170	1	0.00
26/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	1150	1	1150	1	0.00
26/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	1160	1	1160	1	0.00
26/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2030 On 08-May-14			Bond Future	9.01	93.9572	9.0057	93.9572	1,681.00
26/02/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2030 On 08-May-14	9.01	Call	Bond Future	34	0	34	0	0.00
26/02/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2030 On 08-May-14	9.00	Put	Bond Future	45	0	45	0	0.00
26/02/2014	2030 On 08-May-14	8.99	Put	Bond Future	123	0	123	0	0.00
26/02/2014	2030 On 07-August-14			Bond Future	9.10	91.3379	9.0974	91.3379	0.00
26/02/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2030 On 07-August-14	9.00	Put	Bond Future	752	1	752	1	0.00
26/02/2014	2030 On 07-August-14	9.01	Put	Bond Future	675	1	675	1	0.00
26/02/2014	2030 On 07-August-14	8.99	Put	Bond Future	830	1	830	1	0.00
26/02/2014	2030 On 06-November-14			Bond Future	9.18	92.7805	9.1752	92.7805	0.00
26/02/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2030 On 06-November-14	8.99	Put	Bond Future	1415	1	1415	1	0.00
26/02/2014	2030 On 06-November-14	9.01	Put	Bond Future	1260	1	1260	1	0.00
26/02/2014	2030 On 06-November-14	9.00	Put	Bond Future	1338	1	1338	1	0.00
26/02/2014	2037 On 08-May-14			Bond Future	9.19	95.8936	9.1911	95.8936	5,914.00
26/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	1583	2	1583	2	0.00
26/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	1757	2	1757	2	0.00
26/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	1670	2	1670	2	0.00
26/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
26/02/2014	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
26/02/2014	2037 On 07-August-14			Bond Future	9.28	93.0524	9.2774	93.0524	3,280.00
26/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	2133	2	2133	2	0.00
26/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	2041	2	2041	2	0.00
26/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	1950	2	1950	2	0.00
26/02/2014	2037 On 06-November-14			Bond Future	9.35	94.4049	9.3507	94.4049	0.00
26/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	2878	3	2878	3	0.00
26/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	2961	3	2961	3	0.00
26/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	3044	3	3044	3	0.00
26/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2038 On 08-May-14			Bond Future	108.59	108.5958	108.5899	108.5958	57.00
26/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	410	0	410	0	0.00
26/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	420	0	420	0	0.00
26/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	400	0	400	0	0.00
26/02/2014	2038 On 07-August-14			Bond Future	108.94	108.9512	108.9433	108.9512	0.00
26/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	2933	3	2933	3	0.00
26/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	2943	3	2943	3	0.00
26/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	2953	3	2953	3	0.00
26/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2046 On 08-May-14			Bond Future	106.05	105.3522	106.0495	105.3522	1,938.00
26/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	1699	1	1699	1	0.00
26/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	1689	1	1689	1	0.00
26/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	1709	1	1709	1	0.00
26/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
26/02/2014	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
26/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2046 On 07-August-14			Bond Future	107.63	106.9218	107.6278	106.9218	0.00
26/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	3188	2	3188	2	0.00
26/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	3178	2	3178	2	0.00
26/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	3198	2	3198	2	0.00
26/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2046 On 06-November-14			Bond Future	108.00	107.2854	108.0005	107.2854	0.00
26/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	3571	3	3571	3	0.00
26/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	3551	3	3551	3	0.00
26/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	3561	3	3561	3	0.00
26/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2050 On 08-May-14			Bond Future	113.64	113.6464	113.6407	113.6464	472.00
26/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
26/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	1359	1	1359	1	0.00
26/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	1369	1	1369	1	0.00
26/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	1349	1	1349	1	0.00
26/02/2014	2050 On 07-August-14			Bond Future	113.93	113.9363	113.9284	113.9363	0.00
26/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1928	2	1928	2	0.00
26/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1938	2	1938	2	0.00
26/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1918	2	1918	2	0.00
26/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
26/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
26/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	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
26/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	AL37 On 08-May-14			Index Future	408.70	408.6720	408.6950	408.6720	0.00
26/02/2014	AL37 On 07-August-14			Index Future	414.73	414.7080	414.7270	414.7080	0.00
26/02/2014	AL7T On 08-May-14			Index Future	479.70	479.8670	479.6990	479.8670	1.00
26/02/2014	AL7T On 07-August-14			Index Future	486.78	486.9540	486.7790	486.9540	0.00
26/02/2014	ALBI On 08-May-14			Index Future	437.62	437.7310	437.6200	437.7310	728.00
26/02/2014	ALBI On 07-August-14			Index Future	444.08	444.1960	444.0790	444.1960	0.00
26/02/2014	ALBI On 06-November-14			Index Future	451.07	451.1960	451.0730	451.1960	0.00
26/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2014	EL28 On 08-May-14			Bond Future	114.31	114.5174	114.3063	114.5174	0.00
26/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	316	1	316	1	0.00

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26/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	296	1	296	1	0.00
26/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	306	1	306	1	0.00
26/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
26/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
26/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
26/02/2014	EL28 On 07-August-14			Bond Future	116.01	116.2239	116.0075	116.2239	0.00
26/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	1998	2	1998	2	0.00
26/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	2008	2	2008	2	0.00
26/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	2018	2	2018	2	0.00
26/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
26/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
26/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
26/02/2014	ES33 On 08-May-14			Bond Future	9.82	81.3381	9.8153	81.3381	6,292.00
26/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
26/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
26/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
26/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1959	2	1959	2	0.00
26/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2035	2	2035	2	0.00
26/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1884	2	1884	2	0.00
26/02/2014	ES33 On 07-August-14			Bond Future	9.92	82.4317	9.9198	82.4317	0.00
26/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1683	2	1683	2	0.00
26/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1614	2	1614	2	0.00
26/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1545	2	1545	2	0.00
26/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
26/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
26/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
26/02/2014	ES33 On 06-November-14			Bond Future	10.02	79.9483	10.0188	79.9483	0.00
26/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1865	2	1865	2	0.00
26/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1933	2	1933	2	0.00
26/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2000	2	2000	2	0.00
26/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
26/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
26/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
26/02/2014	GOVI On 08-May-14			GOVI	436.58	436.6490	436.5750	436.6490	298.00

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26/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
26/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
26/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
26/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	54250	5	54250	5	0.00
26/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	54350	5	54350	5	0.00
26/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	54150	5	54150	5	0.00
26/02/2014	GOVI On 07-August-14			GOVI	443.02	443.0970	443.0190	443.0970	175.00
26/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
26/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
26/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
26/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	169710	17	169710	17	0.00
26/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	169910	17	169910	17	0.00
26/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	169810	17	169810	17	0.00
26/02/2014	GOVI On 06-November-14			GOVI	450.00	450.0800	449.9960	450.0800	0.00
26/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	10060	1	10060	1	0.00
26/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	9860	1	9860	1	0.00
26/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	9960	1	9960	1	0.00
26/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
26/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
26/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
26/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/02/2014	IGOV On 08-May-14			Index Future	200.49	200.2120	200.4860	200.2120	1,266.00
26/02/2014	IGOV On 07-August-14			Index Future	203.47	203.1930	203.4700	203.1930	90.00
26/02/2014	IGOV On 06-November-14			Index Future	206.70	206.4190	206.6980	206.4190	0.00
26/02/2014	ILBI On 08-May-14			Index Future	542.86	542.1170	542.8640	542.1170	0.00
26/02/2014	ILBI On 07-August-14			Index Future	550.72	549.9670	550.7240	549.9670	210.00
26/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
26/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.75	94.2500	5.7500	94.2500	4,000.00
26/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.94	94.0600	5.9400	94.0600	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
26/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.04	93.9600	6.0400	93.9600	4,000.00
26/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	2,000.00
26/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.46	93.5400	6.4600	93.5400	1,000.00
26/02/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	600.00
26/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.83	93.1700	6.8300	93.1700	1,000.00
26/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
26/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	2,850.00
26/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	5,400.00
26/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.96	92.0400	7.9600	92.0400	0.00
26/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.10	91.9000	8.1000	91.9000	0.00
26/02/2014	R023 On 08-May-14			Bond Future	8.53	96.8258	8.5290	96.8258	12,886.00
26/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	380	0	380	0	0.00
26/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	389	0	389	0	0.00
26/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	372	0	372	0	0.00
26/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6031	6	6031	6	0.00
26/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6086	6	6086	6	0.00
26/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6141	6	6141	6	0.00
26/02/2014	R023 On 07-August-14			Bond Future	8.63	98.1439	8.6313	98.1439	0.00
26/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2717	3	2717	3	0.00
26/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2770	3	2770	3	0.00
26/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2743	3	2743	3	0.00
26/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	3472	3	3472	3	0.00
26/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	3535	4	3535	4	0.00
26/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	3504	3	3504	3	0.00
26/02/2014	R023 On 06-November-14			Bond Future	8.73	95.7715	8.7263	95.7715	0.00
26/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3300	3	3300	3	0.00
26/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3327	3	3327	3	0.00
26/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3274	3	3274	3	0.00
26/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4013	4	4013	4	0.00
26/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	3983	4	3983	4	0.00
26/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4043	4	4043	4	0.00
26/02/2014	R157 On 08-May-14			Bond Future	7.33	109.8703	7.3302	109.8703	22,526.00
26/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	3	0	3	0	0.00
26/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	3	0	3	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
26/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	3	0	3	0	0.00
26/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2880	3	2880	3	0.00
26/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	2894	3	2894	3	0.00
26/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2866	3	2866	3	0.00
26/02/2014	R157 On 07-August-14			Bond Future	7.66	111.4942	7.6557	111.4942	13,000.00
26/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	252	0	252	0	0.00
26/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	255	0	255	0	0.00
26/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	258	0	258	0	0.00
26/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1246	1	1246	1	0.00
26/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1238	1	1238	1	0.00
26/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1230	1	1230	1	0.00
26/02/2014	R157 On 06-November-14			Bond Future	8.06	106.4386	8.0639	106.4386	0.00
26/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	149	0	149	0	0.00
26/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	148	0	148	0	0.00
26/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	151	0	151	0	0.00
26/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1709	2	1709	2	0.00
26/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1723	2	1723	2	0.00
26/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1716	2	1716	2	0.00
26/02/2014	R186 On 08-May-14			Bond Future	8.60	118.4671	8.6024	118.4671	51,204.00
26/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	5457	5	5457	5	0.00
26/02/2014	R186 On 08-May-14	8.40	Call	Bond Future	2238	0	2238	0	0.00
26/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	129	0	129	0	0.00
26/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	133	0	133	0	0.00
26/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	9475	9	9475	9	0.00
26/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2601	3	2601	3	900.00
26/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	126	0	126	0	0.00
26/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	6322	6	6322	6	0.00
26/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3892	4	3892	4	0.00
26/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1756	2	1756	2	10,000.00
26/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4909	5	4909	5	0.00
26/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3656	4	3656	4	6,000.00
26/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	374	0	374	0	1,933.00
26/02/2014	R186 On 08-May-14	8.40	Put	Bond Future	3947	0	3947	0	0.00
26/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	13624	14	13624	14	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
26/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	3461	4	3461	4	1,933.00
26/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	13718	14	13718	14	0.00
26/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	1399	1	1399	1	1,500.00
26/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	1650	2	1650	2	400.00
26/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	2431	2	2431	2	0.00
26/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	10135	10	10135	10	0.00
26/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	4756	5	4756	5	0.00
26/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1081	1	1081	1	10,000.00
26/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	2256	2	2256	2	900.00
26/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	13812	14	13812	14	0.00
26/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	417	0	417	0	6,000.00
26/02/2014	R186 On 07-August-14			Bond Future	8.69	114.9241	8.6930	114.9241	0.00
26/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2947	3	2947	3	0.00
26/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	3011	3	3011	3	0.00
26/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2979	3	2979	3	0.00
26/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	5382	5	5382	5	0.00
26/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	6207	6	6207	6	0.00
26/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	6312	6	6312	6	0.00
26/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	6259	6	6259	6	0.00
26/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	3546	4	3546	4	840.00
26/02/2014	R186 On 06-November-14			Bond Future	8.77	116.7384	8.7733	116.7384	0.00
26/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	7148	7	7148	7	0.00
26/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	3258	3	3258	3	0.00
26/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	3317	3	3317	3	0.00
26/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	3288	3	3288	3	0.00
26/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	8440	8	8440	8	0.00
26/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	8496	9	8496	9	0.00
26/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	8385	8	8385	8	0.00
26/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4031	4	4031	4	2,010.00
26/02/2014	R197 On 08-May-14			Bond Future	273.64	273.2344	273.6410	273.2344	2,049.00
26/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	23631	23	23631	23	0.00
26/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	23651	23	23651	23	0.00
26/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	23641	23	23641	23	0.00
26/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R197 On 07-August-14			Bond Future	271.91	271.5022	271.9099	271.5022	0.00
26/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	1910	2	1910	2	0.00
26/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	1920	2	1920	2	0.00
26/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	1900	1	1900	1	0.00
26/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R201 On 08-May-14			Bond Future	6.73	104.6038	6.7253	104.6038	0.00
26/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	4	0	4	0	0.00
26/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	4	0	4	0	0.00
26/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	5	0	5	0	0.00
26/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1195	1	1195	1	0.00
26/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1183	1	1183	1	0.00
26/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1189	1	1189	1	0.00
26/02/2014	R201 On 07-August-14			Bond Future	7.21	101.7382	7.2075	101.7382	0.00
26/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	44	0	44	0	0.00
26/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	43	0	43	0	0.00
26/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	44	0	44	0	0.00
26/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	730	1	730	1	0.00
26/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	727	1	727	1	0.00
26/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	724	1	724	1	0.00
26/02/2014	R202 On 08-May-14			Bond Future	213.23	212.2974	213.2261	212.2974	44,448.00
26/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	3982	4	3982	4	0.00
26/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	3986	4	3986	4	0.00
26/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	3991	4	3991	4	0.00
26/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	5760	6	5760	6	0.00
26/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	5766	6	5766	6	0.00
26/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	5755	6	5755	6	0.00
26/02/2014	R202 On 07-August-14			Bond Future	213.32	212.3779	213.3168	212.3779	0.00
26/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	10033	9	10033	9	0.00
26/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	10027	9	10027	9	0.00
26/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	10021	9	10021	9	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
26/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	4710	5	4710	5	0.00
26/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	4714	5	4714	5	0.00
26/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	4706	5	4706	5	0.00
26/02/2014	R203 On 08-May-14			Bond Future	7.87	102.3634	7.8666	102.3634	16,972.00
26/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	6	0	6	0	0.00
26/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	7	0	7	0	0.00
26/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	155	0	155	0	29.00
26/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	7	0	7	0	0.00
26/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	495	0	495	0	16.00
26/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6434	6	6434	6	0.00
26/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	1864	2	1864	2	0.00
26/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6372	6	6372	6	0.00
26/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3197	3	3197	3	0.00
26/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6403	6	6403	6	0.00
26/02/2014	R203 On 07-August-14			Bond Future	8.04	103.8762	8.0368	103.8762	0.00
26/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	718	1	718	1	0.00
26/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	709	1	709	1	0.00
26/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	701	1	701	1	0.00
26/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	398	0	398	0	46.00
26/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	2725	3	2725	3	0.00
26/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	2705	3	2705	3	0.00
26/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	2744	3	2744	3	0.00
26/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	3697	4	3697	4	0.00
26/02/2014	R203 On 06-November-14			Bond Future	8.20	101.3502	8.2035	101.3502	0.00
26/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	647	1	647	1	14.00
26/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	565	1	565	1	45.00
26/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	576	1	576	1	0.00
26/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	571	1	571	1	0.00
26/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3758	4	3758	4	0.00
26/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4039	4	4039	4	0.00
26/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	3998	4	3998	4	0.00
26/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4019	4	4019	4	0.00
26/02/2014	R204 On 08-May-14			Bond Future	8.12	102.6295	8.1219	102.6295	30,006.00
26/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	10	0	10	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
26/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	10	0	10	0	0.00
26/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	10	0	10	0	0.00
26/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8172	8	8172	8	0.00
26/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8255	8	8255	8	0.00
26/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8214	8	8214	8	0.00
26/02/2014	R204 On 07-August-14			Bond Future	8.27	100.1128	8.2695	100.1128	0.00
26/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1182	1	1182	1	0.00
26/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	809	1	809	1	0.00
26/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	789	1	789	1	0.00
26/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	799	1	799	1	0.00
26/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	2953	3	2953	3	530.00
26/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	3812	4	3812	4	0.00
26/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	3759	4	3759	4	0.00
26/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	3785	4	3785	4	0.00
26/02/2014	R204 On 06-November-14			Bond Future	8.40	101.6931	8.4046	101.6931	0.00
26/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	732	1	732	1	0.00
26/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	740	1	740	1	0.00
26/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1782	2	1782	2	0.00
26/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	725	1	725	1	0.00
26/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5635	6	5635	6	0.00
26/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3199	3	3199	3	1,270.00
26/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5606	6	5606	6	0.00
26/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5663	6	5663	6	0.00
26/02/2014	R207 On 08-May-14			Bond Future	8.33	97.5780	8.3272	97.5780	19,048.00
26/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	10	0	10	0	0.00
26/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	10	0	10	0	0.00
26/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	10	0	10	0	0.00
26/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	9766	10	9766	10	0.00
26/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	9815	10	9815	10	0.00
26/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	9718	10	9718	10	0.00
26/02/2014	R207 On 07-August-14			Bond Future	8.46	95.3787	8.4631	95.3787	0.00
26/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	989	1	989	1	0.00
26/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	1001	1	1001	1	0.00
26/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	1013	1	1013	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4227	4	4227	4	0.00
26/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4258	4	4258	4	0.00
26/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4196	4	4196	4	0.00
26/02/2014	R207 On 06-November-14			Bond Future	8.58	96.8845	8.5812	96.8845	0.00
26/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	954	1	954	1	0.00
26/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	973	1	973	1	0.00
26/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	963	1	963	1	0.00
26/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6046	6	6046	6	0.00
26/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6013	6	6013	6	0.00
26/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	5981	6	5981	6	0.00
26/02/2014	R208 On 08-May-14			Bond Future	8.44	92.1105	8.4373	92.1105	11,020.00
26/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	9	0	9	0	0.00
26/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	9	0	9	0	0.00
26/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	9	0	9	0	0.00
26/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11225	11	11225	11	0.00
26/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11113	11	11113	11	0.00
26/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11169	11	11169	11	0.00
26/02/2014	R208 On 07-August-14			Bond Future	8.55	93.4719	8.5543	93.4719	0.00
26/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1184	1	1184	1	0.00
26/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	2006	2	2006	2	0.00
26/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1170	1	1170	1	0.00
26/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1198	1	1198	1	0.00
26/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3308	3	3308	3	630.00
26/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	4818	5	4818	5	0.00
26/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	4783	5	4783	5	0.00
26/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	4854	5	4854	5	0.00
26/02/2014	R208 On 06-November-14			Bond Future	8.66	91.5475	8.6618	91.5475	0.00
26/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	1077	1	1077	1	0.00
26/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1099	1	1099	1	0.00
26/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	1088	1	1088	1	0.00
26/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2775	3	2775	3	0.00
26/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	6811	7	6811	7	0.00
26/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3515	4	3515	4	1,520.00
26/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	6849	7	6849	7	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
26/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	6773	7	6773	7	0.00
26/02/2014	R209 On 08-May-14			Bond Future	9.12	73.7412	9.1250	73.7412	25,105.00
26/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4792	5	4792	5	0.00
26/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	208	0	208	0	0.00
26/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4185	4	4185	4	0.00
26/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	202	0	202	0	0.00
26/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	197	0	197	0	0.00
26/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5883	6	5883	6	0.00
26/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5378	5	5378	5	0.00
26/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	934	1	934	1	640.00
26/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2215	2	2215	2	640.00
26/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	10552	11	10552	11	0.00
26/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	10722	11	10722	11	0.00
26/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1210	1	1210	1	883.00
26/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	10637	11	10637	11	0.00
26/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	1498	1	1498	1	640.00
26/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	3146	3	3146	3	0.00
26/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	986	1	986	1	7,262.00
26/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	827	1	827	1	10,000.00
26/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	5782	6	5782	6	0.00
26/02/2014	R209 On 07-August-14			Bond Future	9.20	74.8312	9.2022	74.8312	0.00
26/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3634	4	3634	4	0.00
26/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3667	4	3667	4	0.00
26/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3601	4	3601	4	0.00
26/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	4713	5	4713	5	0.00
26/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	4796	5	4796	5	0.00
26/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	4754	5	4754	5	0.00
26/02/2014	R209 On 06-November-14			Bond Future	9.27	72.8646	9.2724	72.8646	0.00
26/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	4136	4	4136	4	0.00
26/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	4167	4	4167	4	0.00
26/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	4199	4	4199	4	0.00
26/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6209	6	6209	6	0.00
26/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6122	6	6122	6	0.00
26/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6166	6	6166	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2014	R210 On 08-May-14			Bond Future	158.82	159.1183	158.8244	159.1183	719.00
26/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
26/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
26/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
26/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	1166	1	1166	1	0.00
26/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	1176	1	1176	1	0.00
26/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	1186	1	1186	1	0.00
26/02/2014	R210 On 07-August-14			Bond Future	161.19	161.4890	161.1881	161.4890	0.00
26/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	2188	2	2188	2	0.00
26/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	2178	2	2178	2	0.00
26/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	2198	2	2198	2	0.00
26/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R211 On 08-May-14			Bond Future	127.56	127.5847	127.5635	127.5847	390.00
26/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
26/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
26/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
26/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2437	2	2437	2	0.00
26/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2447	2	2447	2	0.00
26/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2427	2	2427	2	0.00
26/02/2014	R211 On 07-August-14			Bond Future	127.90	127.9277	127.9040	127.9277	0.00
26/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
26/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
26/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
26/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	96	0	96	0	0.00
26/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	106	0	106	0	0.00
26/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	86	0	86	0	0.00
26/02/2014	R212 On 08-May-14			Bond Future	128.95	128.9654	128.9546	128.9654	21,797.00
26/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
26/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
26/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
26/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3045	3	3045	3	0.00
26/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3055	3	3055	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3035	3	3035	3	0.00
26/02/2014	R212 On 07-August-14			Bond Future	129.16	129.1770	129.1638	129.1770	0.00
26/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	174	0	174	0	0.00
26/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	154	0	154	0	0.00
26/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	164	0	164	0	0.00
26/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R213 On 08-May-14			Bond Future	8.97	84.5343	8.9722	84.5343	21,730.00
26/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	191	0	191	0	0.00
26/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	186	0	186	0	0.00
26/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	197	0	197	0	0.00
26/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	11054	11	11054	11	0.00
26/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	11139	11	11139	11	0.00
26/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	10970	11	10970	11	0.00
26/02/2014	R213 On 07-August-14			Bond Future	9.05	85.7834	9.0537	85.7834	0.00
26/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3427	3	3427	3	0.00
26/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3493	4	3493	4	0.00
26/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3460	4	3460	4	0.00
26/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	4987	5	4987	5	0.00
26/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	4944	5	4944	5	0.00
26/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	5030	5	5030	5	0.00
26/02/2014	R213 On 06-November-14			Bond Future	9.13	83.5941	9.1291	83.5941	0.00
26/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	4101	4	4101	4	0.00
26/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	4165	4	4165	4	0.00
26/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	4133	4	4133	4	0.00
26/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	6204	6	6204	6	0.00
26/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	6248	6	6248	6	0.00
26/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	6161	6	6161	6	0.00
26/02/2014	R214 On 08-May-14			Bond Future	9.21	74.5775	9.2075	74.5775	5,055.00
26/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	2127	2	2127	2	0.00
26/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	2095	2	2095	2	0.00
26/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2159	2	2159	2	0.00
26/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	3744	4	3744	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
26/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	3697	4	3697	4	0.00
26/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	3792	4	3792	4	0.00
26/02/2014	R214 On 07-August-14			Bond Future	9.28	75.5863	9.2835	75.5863	0.00
26/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5427	5	5427	5	0.00
26/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	5346	5	5346	5	0.00
26/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5386	5	5386	5	0.00
26/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	3388	3	3388	3	0.00
26/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	3451	3	3451	3	0.00
26/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	3420	3	3420	3	0.00
26/02/2014	R214 On 06-November-14			Bond Future	9.35	73.4911	9.3538	73.4911	0.00
26/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	6346	6	6346	6	0.00
26/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	6385	6	6385	6	0.00
26/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	6424	6	6424	6	0.00
26/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4233	4	4233	4	0.00
26/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4201	4	4201	4	0.00
26/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	4265	4	4265	4	0.00
26/02/2014	R248 On 08-May-14			Bond Future	9.30	96.2695	9.2999	96.2695	13,552.00
26/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
26/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
26/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
26/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	2492	2	2492	2	0.00
26/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	2390	2	2390	2	0.00
26/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	2594	2	2594	2	0.00
26/02/2014	R248 On 07-August-14			Bond Future	9.38	97.5707	9.3793	97.5707	0.00
26/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	2533	3	2533	3	0.00
26/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	2624	3	2624	3	0.00
26/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	2441	3	2441	3	0.00
26/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R248 On 06-November-14			Bond Future	9.45	94.6844	9.4530	94.6844	0.00
26/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	2464	3	2464	3	0.00
26/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	2644	3	2644	3	0.00
26/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	2554	3	2554	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
26/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00