



# 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
27/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	2025 On 08-May-14			Bond Future	109.65	109.6500	109.6490	109.6500	0.00
27/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	1341	1	1341	1	0.00
27/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	1351	1	1351	1	0.00
27/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	1361	1	1361	1	0.00
27/02/2014	2025 On 07-August-14			Bond Future	110.16	110.1597	110.1586	110.1597	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	1169	1	1169	1	0.00
27/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	1149	1	1149	1	0.00
27/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	1159	1	1159	1	0.00
27/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 08-May-14			Bond Future	9.04	93.8616	9.0354	93.8616	1,681.00
27/02/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 08-May-14	9.01	Put	Bond Future	199	0	199	0	0.00
27/02/2014	2030 On 08-May-14	9.00	Put	Bond Future	277	0	277	0	0.00
27/02/2014	2030 On 08-May-14	8.99	Put	Bond Future	355	0	355	0	0.00
27/02/2014	2030 On 07-August-14			Bond Future	9.13	91.2392	9.1281	91.2392	0.00
27/02/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 07-August-14	9.00	Put	Bond Future	988	1	988	1	0.00
27/02/2014	2030 On 07-August-14	9.01	Put	Bond Future	910	1	910	1	0.00
27/02/2014	2030 On 07-August-14	8.99	Put	Bond Future	1065	1	1065	1	0.00
27/02/2014	2030 On 06-November-14			Bond Future	9.21	92.6785	9.2073	92.6785	0.00
27/02/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2030 On 06-November-14	8.99	Put	Bond Future	1657	1	1657	1	0.00
27/02/2014	2030 On 06-November-14	9.01	Put	Bond Future	1503	1	1503	1	0.00
27/02/2014	2030 On 06-November-14	9.00	Put	Bond Future	1580	1	1580	1	0.00
27/02/2014	2037 On 08-May-14			Bond Future	9.23	95.8284	9.2311	95.8284	5,914.00
27/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	1225	2	1225	2	0.00
27/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	1399	2	1399	2	0.00
27/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	1312	2	1312	2	0.00
27/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2014	2037 On 07-August-14			Bond Future	9.32	92.9846	9.3186	92.9846	3,280.00
27/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	2496	2	2496	2	0.00
27/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	2404	2	2404	2	0.00
27/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	2313	2	2313	2	0.00
27/02/2014	2037 On 06-November-14			Bond Future	9.39	94.3343	9.3936	94.3343	0.00
27/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	2506	3	2506	3	0.00
27/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	2589	3	2589	3	0.00
27/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	2671	3	2671	3	0.00
27/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2038 On 08-May-14			Bond Future	108.59	108.5899	108.5897	108.5899	57.00
27/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	410	0	410	0	0.00
27/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	420	0	420	0	0.00
27/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	400	0	400	0	0.00
27/02/2014	2038 On 07-August-14			Bond Future	108.94	108.9433	108.9433	108.9433	0.00
27/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	2933	3	2933	3	0.00
27/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	2943	3	2943	3	0.00
27/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	2953	3	2953	3	0.00
27/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 08-May-14			Bond Future	107.00	106.0495	106.9951	106.0495	1,938.00
27/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	2645	2	2645	2	0.00
27/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	2635	2	2635	2	0.00
27/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	2655	2	2655	2	0.00
27/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 07-August-14			Bond Future	108.59	107.6278	108.5878	107.6278	0.00
27/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	4148	3	4148	3	0.00
27/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	4138	3	4138	3	0.00
27/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	4158	3	4158	3	0.00
27/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 06-November-14			Bond Future	108.97	108.0005	108.9715	108.0005	0.00
27/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	4542	4	4542	4	0.00
27/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	4522	4	4522	4	0.00
27/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	4532	4	4532	4	0.00
27/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2050 On 08-May-14			Bond Future	113.64	113.6407	113.6407	113.6407	472.00
27/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	1359	1	1359	1	0.00
27/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	1369	1	1369	1	0.00
27/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	1349	1	1349	1	0.00
27/02/2014	2050 On 07-August-14			Bond Future	113.93	113.9284	113.9286	113.9284	0.00
27/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1929	2	1929	2	0.00
27/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1939	2	1939	2	0.00
27/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1919	2	1919	2	0.00
27/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	AL37 On 08-May-14			Index Future	408.31	408.6950	408.3140	408.6950	0.00
27/02/2014	AL37 On 07-August-14			Index Future	414.34	414.7270	414.3410	414.7270	0.00
27/02/2014	AL7T On 08-May-14			Index Future	479.12	479.6990	479.1220	479.6990	1.00
27/02/2014	AL7T On 07-August-14			Index Future	486.19	486.7790	486.1940	486.7790	0.00
27/02/2014	ALBI On 08-May-14			Index Future	436.81	437.6200	436.8080	437.6200	728.00
27/02/2014	ALBI On 07-August-14			Index Future	443.26	444.0790	443.2550	444.0790	0.00
27/02/2014	ALBI On 06-November-14			Index Future	450.22	451.0730	450.2190	451.0730	0.00
27/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2014	EL28 On 08-May-14			Bond Future	115.06	114.3063	115.0586	114.3063	0.00
27/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1069	0	1069	0	0.00

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27/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1049	0	1049	0	0.00
27/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1059	0	1059	0	0.00
27/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	EL28 On 07-August-14			Bond Future	116.77	116.0075	116.7711	116.0075	0.00
27/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	2761	2	2761	2	0.00
27/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	2771	2	2771	2	0.00
27/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	2781	2	2781	2	0.00
27/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 08-May-14			Bond Future	9.85	81.2915	9.8499	81.2915	6,292.00
27/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2210	2	2210	2	0.00
27/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2285	2	2285	2	0.00
27/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2135	2	2135	2	0.00
27/02/2014	ES33 On 07-August-14			Bond Future	9.96	82.3830	9.9555	82.3830	0.00
27/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1429	2	1429	2	0.00
27/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1360	2	1360	2	0.00
27/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1291	2	1291	2	0.00
27/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 06-November-14			Bond Future	10.06	79.8974	10.0561	79.8974	0.00
27/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1604	2	1604	2	0.00
27/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1672	2	1672	2	0.00
27/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1739	2	1739	2	0.00
27/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
27/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
27/02/2014	GOVI On 08-May-14			GOVI	435.81	436.5750	435.8110	436.5750	298.00

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27/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	61890	5	61890	5	0.00
27/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	61990	5	61990	5	0.00
27/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	61790	5	61790	5	0.00
27/02/2014	GOVI On 07-August-14			GOVI	442.24	443.0190	442.2430	443.0190	175.00
27/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	177470	17	177470	17	0.00
27/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	177670	17	177670	17	0.00
27/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	177570	17	177570	17	0.00
27/02/2014	GOVI On 06-November-14			GOVI	449.19	449.9960	449.1910	449.9960	0.00
27/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	2010	1	2010	1	0.00
27/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	1810	1	1810	1	0.00
27/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	1910	1	1910	1	0.00
27/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
27/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
27/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/02/2014	IGOV On 08-May-14			Index Future	200.69	200.4860	200.6890	200.4860	1,266.00
27/02/2014	IGOV On 07-August-14			Index Future	203.68	203.4700	203.6760	203.4700	90.00
27/02/2014	IGOV On 06-November-14			Index Future	206.90	206.6980	206.9000	206.6980	0.00
27/02/2014	ILBI On 08-May-14			Index Future	543.46	542.8640	543.4560	542.8640	0.00
27/02/2014	ILBI On 07-August-14			Index Future	551.32	550.7240	551.3240	550.7240	210.00
27/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
27/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2500	5.7600	94.2500	4,000.00
27/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.96	94.0600	5.9600	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
27/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.06	93.9600	6.0600	93.9600	4,000.00
27/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.41	93.6400	6.4100	93.6400	2,000.00
27/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.51	93.5400	6.5100	93.5400	1,000.00
27/02/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.76	93.2700	6.7600	93.2700	600.00
27/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.86	93.1700	6.8600	93.1700	1,000.00
27/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.48	92.5900	7.4800	92.5900	0.00
27/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.76	92.3300	7.7600	92.3300	2,850.00
27/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.91	92.1900	7.9100	92.1900	5,400.00
27/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.07	92.0400	8.0700	92.0400	0.00
27/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.22	91.9000	8.2200	91.9000	0.00
27/02/2014	R023 On 08-May-14			Bond Future	8.55	96.7855	8.5537	96.7855	12,886.00
27/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	351	0	351	0	0.00
27/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	360	0	360	0	0.00
27/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	343	0	343	0	0.00
27/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6147	6	6147	6	0.00
27/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6203	6	6203	6	0.00
27/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6258	6	6258	6	0.00
27/02/2014	R023 On 07-August-14			Bond Future	8.66	98.1012	8.6569	98.1012	0.00
27/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2637	3	2637	3	0.00
27/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2690	3	2690	3	0.00
27/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2664	3	2664	3	0.00
27/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	3540	3	3540	3	0.00
27/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	3604	4	3604	4	0.00
27/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	3572	4	3572	4	0.00
27/02/2014	R023 On 06-November-14			Bond Future	8.75	95.7264	8.7538	95.7264	0.00
27/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3219	3	3219	3	0.00
27/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3245	3	3245	3	0.00
27/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3193	3	3193	3	0.00
27/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4085	4	4085	4	0.00
27/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4055	4	4055	4	0.00
27/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4116	4	4116	4	0.00
27/02/2014	R157 On 08-May-14			Bond Future	7.36	109.8765	7.3558	109.8765	22,526.00
27/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	2	0	2	0	0.00
27/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	2	0	2	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	2	0	2	0	0.00
27/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2914	3	2914	3	0.00
27/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	2927	3	2927	3	0.00
27/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2900	3	2900	3	0.00
27/02/2014	R157 On 07-August-14			Bond Future	7.69	111.4985	7.6876	111.4985	13,000.00
27/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	242	0	242	0	0.00
27/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	245	0	245	0	0.00
27/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	247	0	247	0	0.00
27/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1270	1	1270	1	0.00
27/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1262	1	1262	1	0.00
27/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1253	1	1253	1	0.00
27/02/2014	R157 On 06-November-14			Bond Future	8.11	106.4409	8.1110	106.4409	0.00
27/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	142	0	142	0	0.00
27/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	141	0	141	0	0.00
27/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	143	0	143	0	0.00
27/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1740	2	1740	2	0.00
27/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1755	2	1755	2	0.00
27/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1748	2	1748	2	0.00
27/02/2014	R186 On 08-May-14			Bond Future	8.64	118.5372	8.6373	118.5372	51,204.00
27/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	5231	5	5231	5	0.00
27/02/2014	R186 On 08-May-14	8.40	Call	Bond Future	2096	2	2096	2	1,000.00
27/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	113	0	113	0	0.00
27/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	116	0	116	0	0.00
27/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	9205	9	9205	9	0.00
27/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2446	3	2446	3	900.00
27/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	109	0	109	0	0.00
27/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	6082	6	6082	6	0.00
27/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3699	4	3699	4	0.00
27/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1634	2	1634	2	10,000.00
27/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4693	5	4693	5	0.00
27/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3469	4	3469	4	6,000.00
27/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	334	0	334	0	1,933.00
27/02/2014	R186 On 08-May-14	8.40	Put	Bond Future	4098	4	4098	4	0.00
27/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	13899	14	13899	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
27/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	3598	3	3598	3	1,933.00
27/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	13993	14	13993	14	0.00
27/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	1466	1	1466	1	1,500.00
27/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	1726	2	1726	2	400.00
27/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	2536	2	2536	2	0.00
27/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	10388	10	10388	10	0.00
27/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	4926	5	4926	5	0.00
27/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1134	1	1134	1	10,000.00
27/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	2355	2	2355	2	900.00
27/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	14087	14	14087	14	0.00
27/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	439	0	439	0	6,000.00
27/02/2014	R186 On 07-August-14			Bond Future	8.73	114.9932	8.7293	114.9932	0.00
27/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2817	3	2817	3	0.00
27/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2880	3	2880	3	0.00
27/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2848	3	2848	3	0.00
27/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	5197	5	5197	5	0.00
27/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	6371	6	6371	6	0.00
27/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	6479	6	6479	6	0.00
27/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	6425	6	6425	6	0.00
27/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	3657	4	3657	4	840.00
27/02/2014	R186 On 06-November-14			Bond Future	8.81	116.8066	8.8114	116.8066	0.00
27/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6952	7	6952	7	0.00
27/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	3136	3	3136	3	0.00
27/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	3193	3	3193	3	0.00
27/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	3165	3	3165	3	0.00
27/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	8622	8	8622	8	0.00
27/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	8679	8	8679	8	0.00
27/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	8566	8	8566	8	0.00
27/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4139	4	4139	4	2,010.00
27/02/2014	R197 On 08-May-14			Bond Future	273.64	273.6410	273.6378	273.6410	2,049.00
27/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	23628	24	23628	24	0.00
27/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	23648	24	23648	24	0.00
27/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	23638	24	23638	24	0.00
27/02/2014	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
27/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R197 On 07-August-14			Bond Future	271.91	271.9099	271.9072	271.9099	0.00
27/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	1907	2	1907	2	0.00
27/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	1917	2	1917	2	0.00
27/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	1897	2	1897	2	0.00
27/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R201 On 08-May-14			Bond Future	6.76	104.6104	6.7553	104.6104	0.00
27/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	4	0	4	0	0.00
27/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	4	0	4	0	0.00
27/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	4	0	4	0	0.00
27/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1212	1	1212	1	0.00
27/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1200	1	1200	1	0.00
27/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1206	1	1206	1	0.00
27/02/2014	R201 On 07-August-14			Bond Future	7.26	101.7431	7.2580	101.7431	0.00
27/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	41	0	41	0	0.00
27/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	40	0	40	0	0.00
27/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	41	0	41	0	0.00
27/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	745	1	745	1	0.00
27/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	742	1	742	1	0.00
27/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	739	1	739	1	0.00
27/02/2014	R202 On 08-May-14			Bond Future	213.22	213.2261	213.2245	213.2261	44,448.00
27/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	3948	4	3948	4	0.00
27/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	3952	4	3952	4	0.00
27/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	3956	4	3956	4	0.00
27/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	5727	6	5727	6	0.00
27/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	5733	6	5733	6	0.00
27/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	5722	6	5722	6	0.00
27/02/2014	R202 On 07-August-14			Bond Future	213.32	213.3168	213.3155	213.3168	0.00
27/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	10012	10	10012	10	0.00
27/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	10006	10	10006	10	0.00
27/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	9999	10	9999	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	4690	5	4690	5	0.00
27/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	4694	5	4694	5	0.00
27/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	4686	5	4686	5	0.00
27/02/2014	R203 On 08-May-14			Bond Future	7.90	102.4125	7.8966	102.4125	16,972.00
27/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	5	0	5	0	0.00
27/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	6	0	6	0	0.00
27/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	141	0	141	0	29.00
27/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	6	0	6	0	0.00
27/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	463	0	463	0	16.00
27/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6521	6	6521	6	0.00
27/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	1919	2	1919	2	0.00
27/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6458	6	6458	6	0.00
27/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3270	3	3270	3	0.00
27/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6490	6	6490	6	0.00
27/02/2014	R203 On 07-August-14			Bond Future	8.07	103.9242	8.0695	103.9242	0.00
27/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	687	1	687	1	0.00
27/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	679	1	679	1	0.00
27/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	671	1	671	1	0.00
27/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	378	0	378	0	46.00
27/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	2783	3	2783	3	0.00
27/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	2763	3	2763	3	0.00
27/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	2802	3	2802	3	0.00
27/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	3765	4	3765	4	0.00
27/02/2014	R203 On 06-November-14			Bond Future	8.24	101.3971	8.2411	101.3971	0.00
27/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	621	1	621	1	14.00
27/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	542	1	542	1	45.00
27/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	553	1	553	1	0.00
27/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	547	1	547	1	0.00
27/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3825	4	3825	4	0.00
27/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4110	4	4110	4	0.00
27/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4068	4	4068	4	0.00
27/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4089	4	4089	4	0.00
27/02/2014	R204 On 08-May-14			Bond Future	8.15	102.6686	8.1466	102.6686	30,006.00
27/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	9	0	9	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	8	0	8	0	0.00
27/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	9	0	9	0	0.00
27/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8264	8	8264	8	0.00
27/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8347	8	8347	8	0.00
27/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8305	8	8305	8	0.00
27/02/2014	R204 On 07-August-14			Bond Future	8.30	100.1507	8.2958	100.1507	0.00
27/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1142	1	1142	1	0.00
27/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	779	1	779	1	0.00
27/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	759	1	759	1	0.00
27/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	769	1	769	1	0.00
27/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3007	3	3007	3	530.00
27/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	3876	4	3876	4	0.00
27/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	3822	4	3822	4	0.00
27/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	3849	4	3849	4	0.00
27/02/2014	R204 On 06-November-14			Bond Future	8.43	101.7298	8.4340	101.7298	0.00
27/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	707	1	707	1	0.00
27/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	714	1	714	1	0.00
27/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1736	2	1736	2	0.00
27/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	700	1	700	1	0.00
27/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5709	6	5709	6	0.00
27/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3252	3	3252	3	1,270.00
27/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5680	6	5680	6	0.00
27/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5738	6	5738	6	0.00
27/02/2014	R207 On 08-May-14			Bond Future	8.35	97.5531	8.3518	97.5531	19,048.00
27/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	9	0	9	0	0.00
27/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	9	0	9	0	0.00
27/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	8	0	8	0	0.00
27/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	9871	10	9871	10	0.00
27/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	9920	10	9920	10	0.00
27/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	9823	10	9823	10	0.00
27/02/2014	R207 On 07-August-14			Bond Future	8.49	95.3517	8.4891	95.3517	0.00
27/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	952	1	952	1	0.00
27/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	964	1	964	1	0.00
27/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	976	1	976	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4298	4	4298	4	0.00
27/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4329	4	4329	4	0.00
27/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4266	4	4266	4	0.00
27/02/2014	R207 On 06-November-14			Bond Future	8.61	96.8553	8.6097	96.8553	0.00
27/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	922	1	922	1	0.00
27/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	941	1	941	1	0.00
27/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	932	1	932	1	0.00
27/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6128	6	6128	6	0.00
27/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6095	6	6095	6	0.00
27/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6062	6	6062	6	0.00
27/02/2014	R208 On 08-May-14			Bond Future	8.46	92.1057	8.4567	92.1057	11,020.00
27/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	8	0	8	0	0.00
27/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	8	0	8	0	0.00
27/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	8	0	8	0	0.00
27/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11318	11	11318	11	0.00
27/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11207	11	11207	11	0.00
27/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11262	11	11262	11	0.00
27/02/2014	R208 On 07-August-14			Bond Future	8.57	93.4654	8.5746	93.4654	0.00
27/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1148	1	1148	1	0.00
27/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1957	2	1957	2	0.00
27/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1135	1	1135	1	0.00
27/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1162	1	1162	1	0.00
27/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3354	3	3354	3	630.00
27/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	4879	5	4879	5	0.00
27/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	4843	5	4843	5	0.00
27/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	4914	5	4914	5	0.00
27/02/2014	R208 On 06-November-14			Bond Future	8.68	91.5392	8.6839	91.5392	0.00
27/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	1048	1	1048	1	0.00
27/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1069	1	1069	1	0.00
27/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	1059	1	1059	1	0.00
27/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2721	3	2721	3	0.00
27/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	6882	7	6882	7	0.00
27/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3561	4	3561	4	1,520.00
27/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	6920	7	6920	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
27/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	6844	7	6844	7	0.00
27/02/2014	R209 On 08-May-14			Bond Future	9.16	73.6864	9.1598	73.6864	25,105.00
27/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4592	5	4592	5	0.00
27/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	184	0	184	0	0.00
27/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	178	0	178	0	0.00
27/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	3997	4	3997	4	0.00
27/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	174	0	174	0	0.00
27/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5667	6	5667	6	0.00
27/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5169	5	5169	5	0.00
27/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	857	1	857	1	640.00
27/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2080	2	2080	2	640.00
27/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	10785	11	10785	11	0.00
27/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	10956	11	10956	11	0.00
27/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1266	1	1266	1	883.00
27/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	10870	11	10870	11	0.00
27/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	1566	1	1566	1	640.00
27/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	3267	3	3267	3	0.00
27/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1033	1	1033	1	7,262.00
27/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	867	1	867	1	10,000.00
27/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	5961	6	5961	6	0.00
27/02/2014	R209 On 07-August-14			Bond Future	9.24	74.7743	9.2380	74.7743	0.00
27/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3496	4	3496	4	0.00
27/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3528	4	3528	4	0.00
27/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3464	4	3464	4	0.00
27/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	4835	5	4835	5	0.00
27/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	4919	5	4919	5	0.00
27/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	4877	5	4877	5	0.00
27/02/2014	R209 On 06-November-14			Bond Future	9.31	72.8055	9.3097	72.8055	0.00
27/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	4001	4	4001	4	0.00
27/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	4032	4	4032	4	0.00
27/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	4063	4	4063	4	0.00
27/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6342	6	6342	6	0.00
27/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6254	6	6254	6	0.00
27/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6298	6	6298	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2014	R210 On 08-May-14			Bond Future	159.86	158.8244	159.8615	158.8244	719.00
27/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	129	1	129	1	0.00
27/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	139	1	139	1	0.00
27/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	149	1	149	1	0.00
27/02/2014	R210 On 07-August-14			Bond Future	162.24	161.1881	162.2407	161.1881	0.00
27/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	3241	2	3241	2	0.00
27/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	3231	2	3231	2	0.00
27/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	3251	2	3251	2	0.00
27/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R211 On 08-May-14			Bond Future	127.56	127.5635	127.5585	127.5635	390.00
27/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2442	2	2442	2	0.00
27/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2452	2	2452	2	0.00
27/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2432	2	2432	2	0.00
27/02/2014	R211 On 07-August-14			Bond Future	127.90	127.9040	127.8991	127.9040	0.00
27/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	101	0	101	0	0.00
27/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	111	0	111	0	0.00
27/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	91	0	91	0	0.00
27/02/2014	R212 On 08-May-14			Bond Future	128.95	128.9546	128.9531	128.9546	21,797.00
27/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3047	3	3047	3	0.00
27/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3057	3	3057	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
27/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3037	3	3037	3	0.00
27/02/2014	R212 On 07-August-14			Bond Future	129.16	129.1638	129.1624	129.1638	0.00
27/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	172	0	172	0	0.00
27/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	152	0	152	0	0.00
27/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	162	0	162	0	0.00
27/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R213 On 08-May-14			Bond Future	9.01	84.4399	9.0071	84.4399	21,730.00
27/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	169	0	169	0	0.00
27/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	164	0	164	0	0.00
27/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	173	0	173	0	0.00
27/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	11293	11	11293	11	0.00
27/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	11378	11	11378	11	0.00
27/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	11208	11	11208	11	0.00
27/02/2014	R213 On 07-August-14			Bond Future	9.09	85.6861	9.0897	85.6861	0.00
27/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3293	3	3293	3	0.00
27/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3357	3	3357	3	0.00
27/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3325	3	3325	3	0.00
27/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	5118	5	5118	5	0.00
27/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	5074	5	5074	5	0.00
27/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	5162	5	5162	5	0.00
27/02/2014	R213 On 06-November-14			Bond Future	9.17	83.4937	9.1666	83.4937	0.00
27/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3966	4	3966	4	0.00
27/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	4028	4	4028	4	0.00
27/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3997	4	3997	4	0.00
27/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	6342	6	6342	6	0.00
27/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	6386	6	6386	6	0.00
27/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	6297	6	6297	6	0.00
27/02/2014	R214 On 08-May-14			Bond Future	9.25	74.5192	9.2475	74.5192	5,055.00
27/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	1978	2	1978	2	0.00
27/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	1948	2	1948	2	0.00
27/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2009	2	2009	2	0.00
27/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	3902	4	3902	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
27/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	3853	4	3853	4	0.00
27/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	3951	4	3951	4	0.00
27/02/2014	R214 On 07-August-14			Bond Future	9.32	75.5258	9.3247	75.5258	0.00
27/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5228	5	5228	5	0.00
27/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	5149	5	5149	5	0.00
27/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5188	5	5188	5	0.00
27/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	3500	3	3500	3	0.00
27/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	3565	3	3565	3	0.00
27/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	3532	3	3532	3	0.00
27/02/2014	R214 On 06-November-14			Bond Future	9.40	73.4283	9.3966	73.4283	0.00
27/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	6147	6	6147	6	0.00
27/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	6186	6	6186	6	0.00
27/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	6224	6	6224	6	0.00
27/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4351	4	4351	4	0.00
27/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4319	4	4319	4	0.00
27/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	4384	4	4384	4	0.00
27/02/2014	R248 On 08-May-14			Bond Future	9.33	96.0962	9.3349	96.0962	13,552.00
27/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	2831	2	2831	2	0.00
27/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	2729	2	2729	2	0.00
27/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	2933	3	2933	3	0.00
27/02/2014	R248 On 07-August-14			Bond Future	9.42	97.3932	9.4153	97.3932	0.00
27/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	2189	3	2189	3	0.00
27/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	2280	3	2280	3	0.00
27/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	2097	2	2097	2	0.00
27/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 06-November-14			Bond Future	9.49	94.5023	9.4904	94.5023	0.00
27/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	2111	2	2111	2	0.00
27/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	2291	3	2291	3	0.00
27/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	2201	3	2201	3	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
27/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
27/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00