



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
28/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	2025 On 08-May-14			Bond Future	109.86	109.6490	109.8617	109.6490	0.00
28/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	1128	1	1128	1	0.00
28/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	1138	1	1138	1	0.00
28/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	1148	1	1148	1	0.00
28/02/2014	2025 On 07-August-14			Bond Future	110.37	110.1586	110.3746	110.1586	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
28/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	1385	1	1385	1	0.00
28/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	1365	1	1365	1	0.00
28/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	1375	1	1375	1	0.00
28/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2030 On 08-May-14			Bond Future	9.01	93.6296	9.0139	93.6296	1,559.00
28/02/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2030 On 08-May-14	9.01	Put	Bond Future	31	0	31	0	0.00
28/02/2014	2030 On 08-May-14	9.00	Put	Bond Future	109	0	109	0	0.00
28/02/2014	2030 On 08-May-14	8.99	Put	Bond Future	187	0	187	0	0.00
28/02/2014	2030 On 07-August-14			Bond Future	9.11	91.0039	9.1059	91.0039	0.00
28/02/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2030 On 07-August-14	9.00	Put	Bond Future	817	1	817	1	0.00
28/02/2014	2030 On 07-August-14	9.01	Put	Bond Future	740	1	740	1	0.00
28/02/2014	2030 On 07-August-14	8.99	Put	Bond Future	895	1	895	1	0.00
28/02/2014	2030 On 06-November-14			Bond Future	9.18	92.4360	9.1846	92.4360	0.00
28/02/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2030 On 06-November-14	8.99	Put	Bond Future	1486	2	1486	2	0.00
28/02/2014	2030 On 06-November-14	9.01	Put	Bond Future	1332	2	1332	2	0.00
28/02/2014	2030 On 06-November-14	9.00	Put	Bond Future	1409	2	1409	2	0.00
28/02/2014	2037 On 08-May-14			Bond Future	9.19	95.4707	9.1943	95.4707	5,914.00
28/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	1554	1	1554	1	0.00
28/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	1728	1	1728	1	0.00
28/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	1641	1	1641	1	0.00
28/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
28/02/2014	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
28/02/2014	2037 On 07-August-14			Bond Future	9.28	92.6217	9.2806	92.6217	3,280.00
28/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	2162	2	2162	2	0.00
28/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	2070	2	2070	2	0.00
28/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	1979	2	1979	2	0.00
28/02/2014	2037 On 06-November-14			Bond Future	9.35	93.9621	9.3547	93.9621	0.00
28/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	2844	3	2844	3	0.00
28/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	2926	3	2926	3	0.00
28/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	3009	3	3009	3	0.00
28/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2038 On 08-May-14			Bond Future	108.99	108.5897	108.9884	108.5897	57.00
28/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	12	0	12	0	0.00
28/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	22	0	22	0	0.00
28/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	2	0	2	0	0.00
28/02/2014	2038 On 07-August-14			Bond Future	109.35	108.9433	109.3481	108.9433	0.00
28/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	3338	3	3338	3	0.00
28/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	3348	3	3348	3	0.00
28/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	3358	3	3358	3	0.00
28/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2046 On 08-May-14			Bond Future	107.23	106.9951	107.2332	106.9951	3,088.00
28/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	2883	3	2883	3	0.00
28/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	2873	3	2873	3	0.00
28/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	2893	3	2893	3	0.00
28/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
28/02/2014	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
28/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2046 On 07-August-14			Bond Future	108.83	108.5878	108.8293	108.5878	0.00
28/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	4389	4	4389	4	0.00
28/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	4379	4	4379	4	0.00
28/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	4399	4	4399	4	0.00
28/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2046 On 06-November-14			Bond Future	109.21	108.9715	109.2146	108.9715	0.00
28/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	4785	5	4785	5	0.00
28/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	4765	5	4765	5	0.00
28/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	4775	5	4775	5	0.00
28/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2050 On 08-May-14			Bond Future	114.19	113.6407	114.1902	113.6407	472.00
28/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
28/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	810	1	810	1	0.00
28/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	820	1	820	1	0.00
28/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	800	1	800	1	0.00
28/02/2014	2050 On 07-August-14			Bond Future	114.49	113.9286	114.4864	113.9286	0.00
28/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	2486	2	2486	2	0.00
28/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	2496	2	2496	2	0.00
28/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	2476	2	2476	2	0.00
28/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
28/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
28/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	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
28/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	AL37 On 08-May-14			Index Future	408.51	408.3140	408.5080	408.3140	0.00
28/02/2014	AL37 On 07-August-14			Index Future	414.54	414.3410	414.5380	414.3410	0.00
28/02/2014	AL7T On 08-May-14			Index Future	479.36	479.1220	479.3630	479.1220	1.00
28/02/2014	AL7T On 07-August-14			Index Future	486.44	486.1940	486.4390	486.1940	0.00
28/02/2014	ALBI On 08-May-14			Index Future	437.39	436.8080	437.3890	436.8080	718.00
28/02/2014	ALBI On 07-August-14			Index Future	443.85	443.2550	443.8450	443.2550	0.00
28/02/2014	ALBI On 06-November-14			Index Future	450.81	450.2190	450.8090	450.2190	0.00
28/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2014	EL28 On 08-May-14			Bond Future	115.33	115.0586	115.3331	115.0586	0.00
28/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1343	1	1343	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
28/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1323	1	1323	1	0.00
28/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1333	1	1333	1	0.00
28/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
28/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
28/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
28/02/2014	EL28 On 07-August-14			Bond Future	117.05	116.7711	117.0500	116.7711	0.00
28/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3040	3	3040	3	0.00
28/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3050	3	3050	3	0.00
28/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3060	3	3060	3	0.00
28/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
28/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
28/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
28/02/2014	ES33 On 08-May-14			Bond Future	9.81	81.0412	9.8122	81.0412	6,292.00
28/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
28/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
28/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
28/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1937	2	1937	2	0.00
28/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2012	2	2012	2	0.00
28/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1862	2	1862	2	0.00
28/02/2014	ES33 On 07-August-14			Bond Future	9.92	82.1290	9.9166	82.1290	0.00
28/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1706	1	1706	1	0.00
28/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1637	1	1637	1	0.00
28/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1568	1	1568	1	0.00
28/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
28/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
28/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
28/02/2014	ES33 On 06-November-14			Bond Future	10.02	79.6363	10.0162	79.6363	0.00
28/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1883	2	1883	2	0.00
28/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1951	2	1951	2	0.00
28/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2018	2	2018	2	0.00
28/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
28/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
28/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
28/02/2014	GOVI On 08-May-14			GOVI	436.34	435.8110	436.3380	435.8110	298.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
28/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
28/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
28/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	56620	6	56620	6	0.00
28/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	56720	6	56720	6	0.00
28/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	56520	6	56520	6	0.00
28/02/2014	GOVI On 07-August-14			GOVI	442.78	442.2430	442.7780	442.2430	175.00
28/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
28/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
28/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
28/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	172120	18	172120	18	0.00
28/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	172320	18	172320	18	0.00
28/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	172220	18	172220	18	0.00
28/02/2014	GOVI On 06-November-14			GOVI	449.73	449.1910	449.7260	449.1910	0.00
28/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	7360	0	7360	0	0.00
28/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	7160	0	7160	0	0.00
28/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	7260	0	7260	0	0.00
28/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
28/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
28/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
28/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/02/2014	IGOV On 08-May-14			Index Future	201.00	200.6890	200.9960	200.6890	1,266.00
28/02/2014	IGOV On 07-August-14			Index Future	203.99	203.6760	203.9870	203.6760	90.00
28/02/2014	IGOV On 06-November-14			Index Future	207.21	206.9000	207.2120	206.9000	0.00
28/02/2014	ILBI On 08-May-14			Index Future	544.33	543.4560	544.3250	543.4560	0.00
28/02/2014	ILBI On 07-August-14			Index Future	552.20	551.3240	552.2040	551.3240	210.00
28/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
28/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2400	5.7600	94.2400	4,000.00
28/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.03	94.0400	6.0300	94.0400	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
28/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.13	93.9400	6.1300	93.9400	4,000.00
28/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.40	93.5900	6.4000	93.5900	2,000.00
28/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.50	93.4900	6.5000	93.4900	1,000.00
28/02/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.75	93.2400	6.7500	93.2400	600.00
28/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.85	93.1400	6.8500	93.1400	1,000.00
28/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.47	92.5200	7.4700	92.5200	0.00
28/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.71	92.2400	7.7100	92.2400	2,850.00
28/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.87	92.0900	7.8700	92.0900	5,400.00
28/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.03	91.9300	8.0300	91.9300	0.00
28/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.18	91.7800	8.1800	91.7800	0.00
28/02/2014	R023 On 08-May-14			Bond Future	8.55	96.6397	8.5474	96.6397	12,886.00
28/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	291	0	291	0	0.00
28/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	299	0	299	0	0.00
28/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	284	0	284	0	0.00
28/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6049	6	6049	6	0.00
28/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6105	6	6105	6	0.00
28/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6162	6	6162	6	0.00
28/02/2014	R023 On 07-August-14			Bond Future	8.65	97.9533	8.6504	97.9533	0.00
28/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2465	3	2465	3	0.00
28/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2518	3	2518	3	0.00
28/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2491	3	2491	3	0.00
28/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	3330	4	3330	4	0.00
28/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	3394	4	3394	4	0.00
28/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	3362	4	3362	4	0.00
28/02/2014	R023 On 06-November-14			Bond Future	8.75	95.5725	8.7473	95.5725	0.00
28/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3150	3	3150	3	0.00
28/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3176	3	3176	3	0.00
28/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3124	3	3124	3	0.00
28/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	3980	4	3980	4	0.00
28/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	3950	4	3950	4	0.00
28/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4011	4	4011	4	0.00
28/02/2014	R157 On 08-May-14			Bond Future	7.33	109.8425	7.3274	109.8425	24,034.00
28/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2874	3	2874	3	0.00
28/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	2887	3	2887	3	0.00
28/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2860	3	2860	3	0.00
28/02/2014	R157 On 07-August-14			Bond Future	7.65	111.4641	7.6522	111.4641	13,000.00
28/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	130	0	130	0	0.00
28/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	132	0	132	0	0.00
28/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	135	0	135	0	0.00
28/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1120	1	1120	1	0.00
28/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1111	1	1111	1	0.00
28/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1103	1	1103	1	0.00
28/02/2014	R157 On 06-November-14			Bond Future	8.07	106.4018	8.0674	106.4018	0.00
28/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	63	0	63	0	0.00
28/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	62	0	62	0	0.00
28/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	64	0	64	0	0.00
28/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1625	2	1625	2	0.00
28/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1640	2	1640	2	0.00
28/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1633	2	1633	2	0.00
28/02/2014	R186 On 08-May-14			Bond Future	8.62	118.2453	8.6157	118.2453	51,154.00
28/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	5177	5	5177	5	0.00
28/02/2014	R186 On 08-May-14	8.40	Call	Bond Future	1964	2	1964	2	1,000.00
28/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	78	0	78	0	0.00
28/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	81	0	81	0	0.00
28/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	9268	9	9268	9	0.00
28/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2319	2	2319	2	900.00
28/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	76	0	76	0	0.00
28/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	6057	6	6057	6	0.00
28/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3598	4	3598	4	0.00
28/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1500	2	1500	2	10,000.00
28/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4622	5	4622	5	0.00
28/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3362	3	3362	3	6,000.00
28/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	263	0	263	0	1,933.00
28/02/2014	R186 On 08-May-14	8.40	Put	Bond Future	3785	4	3785	4	0.00
28/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	13683	14	13683	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
28/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	3291	4	3291	4	1,933.00
28/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	13778	14	13778	14	0.00
28/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	1231	1	1231	1	1,500.00
28/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	1475	2	1475	2	400.00
28/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	2249	3	2249	3	0.00
28/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	10136	10	10136	10	0.00
28/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	4612	5	4612	5	0.00
28/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	927	1	927	1	10,000.00
28/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	2074	2	2074	2	900.00
28/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	13873	14	13873	14	0.00
28/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	322	0	322	0	6,000.00
28/02/2014	R186 On 07-August-14			Bond Future	8.71	114.6972	8.7068	114.6972	0.00
28/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2558	3	2558	3	0.00
28/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2620	3	2620	3	0.00
28/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2589	3	2589	3	0.00
28/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4962	5	4962	5	0.00
28/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	5928	6	5928	6	0.00
28/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	6036	6	6036	6	0.00
28/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	5982	6	5982	6	0.00
28/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	3238	4	3238	4	840.00
28/02/2014	R186 On 06-November-14			Bond Future	8.79	116.5015	8.7884	116.5015	0.00
28/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6584	7	6584	7	0.00
28/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2735	3	2735	3	0.00
28/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	2791	3	2791	3	0.00
28/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	2763	3	2763	3	0.00
28/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	8037	9	8037	9	0.00
28/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	8094	9	8094	9	0.00
28/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	7980	9	7980	9	0.00
28/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	3587	4	3587	4	2,010.00
28/02/2014	R197 On 08-May-14			Bond Future	273.63	273.6378	273.6349	273.6378	2,049.00
28/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	23625	24	23625	24	0.00
28/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	23645	24	23645	24	0.00
28/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	23635	24	23635	24	0.00
28/02/2014	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
28/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R197 On 07-August-14			Bond Future	271.90	271.9072	271.9044	271.9072	0.00
28/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	1904	2	1904	2	0.00
28/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	1914	2	1914	2	0.00
28/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	1894	2	1894	2	0.00
28/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R201 On 08-May-14			Bond Future	6.82	104.5926	6.8249	104.5926	0.00
28/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1250	1	1250	1	0.00
28/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1238	1	1238	1	0.00
28/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1244	1	1244	1	0.00
28/02/2014	R201 On 07-August-14			Bond Future	7.38	101.7251	7.3754	101.7251	0.00
28/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	47	0	47	0	0.00
28/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	46	0	46	0	0.00
28/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	46	0	46	0	0.00
28/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	793	1	793	1	0.00
28/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	790	1	790	1	0.00
28/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	787	1	787	1	0.00
28/02/2014	R202 On 08-May-14			Bond Future	213.85	213.2245	213.8543	213.2245	44,448.00
28/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	4205	4	4205	4	0.00
28/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	4209	4	4209	4	0.00
28/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	4214	4	4214	4	0.00
28/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	5355	6	5355	6	0.00
28/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	5360	6	5360	6	0.00
28/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	5349	6	5349	6	0.00
28/02/2014	R202 On 07-August-14			Bond Future	213.95	213.3155	213.9547	213.3155	0.00
28/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	10401	10	10401	10	0.00
28/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	10395	10	10395	10	0.00
28/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	10388	10	10388	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
28/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	4440	5	4440	5	0.00
28/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	4444	5	4444	5	0.00
28/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	4436	5	4436	5	0.00
28/02/2014	R203 On 08-May-14			Bond Future	7.88	102.3253	7.8778	102.3253	16,972.00
28/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	1	0	1	0	0.00
28/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	1	0	1	0	0.00
28/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	73	0	73	0	29.00
28/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	1	0	1	0	0.00
28/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	335	0	335	0	16.00
28/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6462	7	6462	7	0.00
28/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	1736	2	1736	2	0.00
28/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6399	6	6399	6	0.00
28/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3148	3	3148	3	0.00
28/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6430	6	6430	6	0.00
28/02/2014	R203 On 07-August-14			Bond Future	8.05	103.8357	8.0490	103.8357	0.00
28/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	495	1	495	1	0.00
28/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	488	1	488	1	0.00
28/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	480	1	480	1	0.00
28/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	232	0	232	0	46.00
28/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	2536	3	2536	3	0.00
28/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	2516	3	2516	3	0.00
28/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	2556	3	2556	3	0.00
28/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	3564	4	3564	4	0.00
28/02/2014	R203 On 06-November-14			Bond Future	8.22	101.3033	8.2194	101.3033	0.00
28/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	450	1	450	1	14.00
28/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	382	1	382	1	45.00
28/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	391	1	391	1	0.00
28/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	386	1	386	1	0.00
28/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3601	4	3601	4	0.00
28/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	3895	4	3895	4	0.00
28/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	3853	4	3853	4	0.00
28/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	3874	4	3874	4	0.00
28/02/2014	R204 On 08-May-14			Bond Future	8.13	102.5755	8.1292	102.5755	30,006.00
28/02/2014	R204 On 08-May-14	6.05	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
28/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	3	0	3	0	0.00
28/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	3	0	3	0	0.00
28/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8193	8	8193	8	0.00
28/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8276	8	8276	8	0.00
28/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8235	8	8235	8	0.00
28/02/2014	R204 On 07-August-14			Bond Future	8.28	100.0564	8.2772	100.0564	0.00
28/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	983	1	983	1	0.00
28/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	633	1	633	1	0.00
28/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	615	1	615	1	0.00
28/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	624	1	624	1	0.00
28/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	2781	3	2781	3	530.00
28/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	3666	4	3666	4	0.00
28/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	3610	4	3610	4	0.00
28/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	3638	4	3638	4	0.00
28/02/2014	R204 On 06-November-14			Bond Future	8.41	101.6301	8.4147	101.6301	0.00
28/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	505	1	505	1	0.00
28/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	511	1	511	1	0.00
28/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1467	2	1467	2	0.00
28/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	499	1	499	1	0.00
28/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5442	6	5442	6	0.00
28/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	2918	3	2918	3	1,270.00
28/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5412	6	5412	6	0.00
28/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5471	6	5471	6	0.00
28/02/2014	R207 On 08-May-14			Bond Future	8.35	97.4470	8.3450	97.4470	19,048.00
28/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	4	0	4	0	0.00
28/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	4	0	4	0	0.00
28/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	4	0	4	0	0.00
28/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	9837	10	9837	10	0.00
28/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	9886	10	9886	10	0.00
28/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	9789	10	9789	10	0.00
28/02/2014	R207 On 07-August-14			Bond Future	8.48	95.2441	8.4819	95.2441	0.00
28/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	815	1	815	1	0.00
28/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	827	1	827	1	0.00
28/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	838	1	838	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
28/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4131	4	4131	4	0.00
28/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4163	4	4163	4	0.00
28/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4099	4	4099	4	0.00
28/02/2014	R207 On 06-November-14			Bond Future	8.60	96.7424	8.6026	96.7424	0.00
28/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	745	1	745	1	0.00
28/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	762	1	762	1	0.00
28/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	754	1	754	1	0.00
28/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	5923	6	5923	6	0.00
28/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	5889	6	5889	6	0.00
28/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	5855	6	5855	6	0.00
28/02/2014	R208 On 08-May-14			Bond Future	8.44	92.0114	8.4450	92.0114	11,020.00
28/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	5	0	5	0	0.00
28/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	5	0	5	0	0.00
28/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	5	0	5	0	0.00
28/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11258	11	11258	11	0.00
28/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11147	11	11147	11	0.00
28/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11203	11	11203	11	0.00
28/02/2014	R208 On 07-August-14			Bond Future	8.56	93.3698	8.5623	93.3698	0.00
28/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1019	1	1019	1	0.00
28/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1814	2	1814	2	0.00
28/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1005	1	1005	1	0.00
28/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1032	1	1032	1	0.00
28/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3153	3	3153	3	630.00
28/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	4691	5	4691	5	0.00
28/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	4655	5	4655	5	0.00
28/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	4727	5	4727	5	0.00
28/02/2014	R208 On 06-November-14			Bond Future	8.67	91.4386	8.6714	91.4386	0.00
28/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	912	1	912	1	0.00
28/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	933	1	933	1	0.00
28/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	922	1	922	1	0.00
28/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2561	3	2561	3	0.00
28/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	6689	7	6689	7	0.00
28/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3344	4	3344	4	1,520.00
28/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	6728	7	6728	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
28/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	6650	7	6650	7	0.00
28/02/2014	R209 On 08-May-14			Bond Future	9.12	73.4298	9.1231	73.4298	25,105.00
28/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4673	5	4673	5	0.00
28/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	159	0	159	0	0.00
28/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4057	4	4057	4	0.00
28/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	155	0	155	0	0.00
28/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	150	0	150	0	0.00
28/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5783	6	5783	6	0.00
28/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5269	5	5269	5	0.00
28/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	819	1	819	1	640.00
28/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2070	2	2070	2	640.00
28/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	10490	11	10490	11	0.00
28/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	10662	11	10662	11	0.00
28/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1078	1	1078	1	883.00
28/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	10576	11	10576	11	0.00
28/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	1357	2	1357	2	640.00
28/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	2988	3	2988	3	0.00
28/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	864	1	864	1	7,262.00
28/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	713	1	713	1	10,000.00
28/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	5653	6	5653	6	0.00
28/02/2014	R209 On 07-August-14			Bond Future	9.20	74.5140	9.2003	74.5140	0.00
28/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3317	3	3317	3	0.00
28/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3350	4	3350	4	0.00
28/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3284	3	3284	3	0.00
28/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	4382	5	4382	5	0.00
28/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	4465	5	4465	5	0.00
28/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	4423	5	4423	5	0.00
28/02/2014	R209 On 06-November-14			Bond Future	9.27	72.5382	9.2710	72.5382	0.00
28/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	3782	4	3782	4	0.00
28/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	3813	4	3813	4	0.00
28/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	3845	4	3845	4	0.00
28/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	5846	6	5846	6	0.00
28/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	5759	6	5759	6	0.00
28/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	5802	6	5802	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
28/02/2014	R210 On 08-May-14			Bond Future	160.24	159.8615	160.2396	159.8615	719.00
28/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	240	0	240	0	0.00
28/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	230	0	230	0	0.00
28/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	250	0	250	0	0.00
28/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R210 On 07-August-14			Bond Future	162.62	162.2407	162.6247	162.2407	0.00
28/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	3625	3	3625	3	0.00
28/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	3615	3	3615	3	0.00
28/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	3635	3	3635	3	0.00
28/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R211 On 08-May-14			Bond Future	127.55	127.5585	127.5535	127.5585	390.00
28/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2446	2	2446	2	0.00
28/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2456	2	2456	2	0.00
28/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2436	2	2436	2	0.00
28/02/2014	R211 On 07-August-14			Bond Future	127.89	127.8991	127.8942	127.8991	0.00
28/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	106	0	106	0	0.00
28/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	116	0	116	0	0.00
28/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	96	0	96	0	0.00
28/02/2014	R212 On 08-May-14			Bond Future	128.95	128.9531	128.9516	128.9531	21,797.00
28/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3048	3	3048	3	0.00
28/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3058	3	3058	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
28/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3038	3	3038	3	0.00
28/02/2014	R212 On 07-August-14			Bond Future	129.16	129.1624	129.1610	129.1624	0.00
28/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	171	0	171	0	0.00
28/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	151	0	151	0	0.00
28/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	161	0	161	0	0.00
28/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R213 On 08-May-14			Bond Future	8.99	84.1780	8.9857	84.1780	21,730.00
28/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	130	0	130	0	0.00
28/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	127	0	127	0	0.00
28/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	134	0	134	0	0.00
28/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	11095	11	11095	11	0.00
28/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	11181	11	11181	11	0.00
28/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	11009	11	11009	11	0.00
28/02/2014	R213 On 07-August-14			Bond Future	9.07	85.4205	9.0677	85.4205	0.00
28/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3042	3	3042	3	0.00
28/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3106	3	3106	3	0.00
28/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3074	3	3074	3	0.00
28/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	4704	5	4704	5	0.00
28/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	4661	5	4661	5	0.00
28/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	4748	5	4748	5	0.00
28/02/2014	R213 On 06-November-14			Bond Future	9.14	83.2208	9.1442	83.2208	0.00
28/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3626	4	3626	4	0.00
28/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3689	4	3689	4	0.00
28/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3657	4	3657	4	0.00
28/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	5838	6	5838	6	0.00
28/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	5883	6	5883	6	0.00
28/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	5794	6	5794	6	0.00
28/02/2014	R214 On 08-May-14			Bond Future	9.21	74.2136	9.2109	74.2136	5,055.00
28/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	1919	2	1919	2	0.00
28/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	1887	2	1887	2	0.00
28/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	1950	2	1950	2	0.00
28/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	3563	4	3563	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
28/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	3515	4	3515	4	0.00
28/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	3611	4	3611	4	0.00
28/02/2014	R214 On 07-August-14			Bond Future	9.29	75.2158	9.2870	75.2158	0.00
28/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5058	5	5058	5	0.00
28/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	4976	5	4976	5	0.00
28/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5017	5	5017	5	0.00
28/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	3046	3	3046	3	0.00
28/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	3108	4	3108	4	0.00
28/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	3077	4	3077	4	0.00
28/02/2014	R214 On 06-November-14			Bond Future	9.36	73.1106	9.3580	73.1106	0.00
28/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	5915	6	5915	6	0.00
28/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	5955	6	5955	6	0.00
28/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	5995	6	5995	6	0.00
28/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	3834	4	3834	4	0.00
28/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	3803	4	3803	4	0.00
28/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	3865	4	3865	4	0.00
28/02/2014	R248 On 08-May-14			Bond Future	9.30	95.7570	9.3033	95.7570	13,552.00
28/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
28/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	2524	3	2524	3	0.00
28/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	2422	3	2422	3	0.00
28/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	2626	3	2626	3	0.00
28/02/2014	R248 On 07-August-14			Bond Future	9.38	97.0490	9.3827	97.0490	0.00
28/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	2500	2	2500	2	0.00
28/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	2591	2	2591	2	0.00
28/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	2408	2	2408	2	0.00
28/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R248 On 06-November-14			Bond Future	9.46	94.1492	9.4571	94.1492	0.00
28/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	2425	2	2425	2	0.00
28/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	2605	2	2605	2	0.00
28/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	2515	2	2515	2	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
28/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
28/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00