



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 13/02/2014 To: 13/02/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	0986 On 31-March-36			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
13/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	2025 On 08-May-14			Bond Future	108.46	108.4633	108.4560	108.4633	0.00
13/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	2534	3	3	3	0.00
13/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	2544	3	3	3	0.00
13/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	2554	3	3	3	0.00
13/02/2014	2025 On 07-August-14			Bond Future	108.95	108.9606	108.9537	108.9606	0.00
13/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	56	0	0	0	0.00
13/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	36	0	0	0	0.00
13/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	46	0	0	0	0.00
13/02/2014	2037 On 08-May-14			Bond Future	9.42	93.9393	93.7696	93.9393	5,914.00
13/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	389	0	0	0	0.00
13/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	302	0	0	0	0.00
13/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	476	0	0	0	0.00
13/02/2014	2037 On 07-August-14			Bond Future	9.52	91.0704	90.8984	91.0704	3,280.00
13/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	4219	4	4	4	0.00
13/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	4128	4	4	4	0.00
13/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	4036	4	4	4	0.00
13/02/2014	2037 On 06-November-14			Bond Future	9.60	92.4193	92.2408	92.4193	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
13/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	785	1	1	1	0.00
13/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	868	1	1	1	0.00
13/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	950	1	1	1	0.00
13/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2038 On 08-May-14			Bond Future	106.49	106.4998	106.4937	106.4998	57.00
13/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	2506	3	3	3	0.00
13/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	2516	3	3	3	0.00
13/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	2496	2	2	2	0.00
13/02/2014	2038 On 07-August-14			Bond Future	106.82	106.8279	106.8220	106.8279	0.00
13/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	812	1	1	1	0.00
13/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	822	1	1	1	0.00
13/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	832	1	1	1	0.00
13/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2046 On 08-May-14			Bond Future	104.49	104.4926	104.4864	104.4926	1,738.00
13/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	136	0	0	0	0.00
13/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	126	0	0	0	0.00
13/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	146	0	0	0	0.00
13/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2046 On 07-August-14			Bond Future	106.04	106.0508	106.0449	106.0508	0.00
13/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	1605	2	2	2	0.00
13/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	1595	2	2	2	0.00
13/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	1615	2	2	2	0.00
13/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2046 On 07-August-14	104.45	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
13/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2046 On 06-November-14			Bond Future	106.42	106.4346	106.4243	106.4346	0.00
13/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	1994	2	2	2	0.00
13/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	1974	2	2	2	0.00
13/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	1984	2	2	2	0.00
13/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2050 On 08-May-14			Bond Future	112.90	112.9020	112.8953	112.9020	472.00
13/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
13/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	2105	2	2	2	0.00
13/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	2115	2	2	2	0.00
13/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	2095	2	2	2	0.00
13/02/2014	2050 On 07-August-14			Bond Future	113.18	113.1850	113.1785	113.1850	0.00
13/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1178	1	1	1	0.00
13/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1188	1	1	1	0.00
13/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1168	1	1	1	0.00
13/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
13/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
13/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	AI03 On 09-March-16			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
13/02/2014	AL37 On 08-May-14			Index Future	406.81	407.7410	406.8090	407.7410	0.00
13/02/2014	AL37 On 07-August-14			Index Future	412.83	413.7710	412.8260	413.7710	0.00
13/02/2014	AL7T On 08-May-14			Index Future	475.62	476.7820	475.6150	476.7820	1.00
13/02/2014	AL7T On 07-August-14			Index Future	482.65	483.8330	482.6500	483.8330	0.00
13/02/2014	ALBI On 08-May-14			Index Future	432.63	433.5970	432.6330	433.5970	764.00
13/02/2014	ALBI On 07-August-14			Index Future	439.03	440.0090	439.0320	440.0090	0.00
13/02/2014	ALBI On 06-November-14			Index Future	446.07	447.0780	446.0670	447.0780	0.00
13/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
13/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2014	EL28 On 08-May-14			Bond Future	113.23	113.2377	113.2309	113.2377	0.00
13/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
13/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
13/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
13/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	759	1	1	1	0.00
13/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	769	1	1	1	0.00
13/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	779	1	1	1	0.00
13/02/2014	EL28 On 07-August-14			Bond Future	114.92	114.9263	114.9198	114.9263	0.00
13/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	910	1	1	1	0.00
13/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	920	1	1	1	0.00
13/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	930	1	1	1	0.00
13/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
13/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
13/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
13/02/2014	ES33 On 08-May-14			Bond Future	10.01	80.0600	79.8871	80.0600	6,292.00
13/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
13/02/2014	ES33 On 08-May-14	9.55	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
13/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
13/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	3364	3	3	3	0.00
13/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	3439	3	3	3	0.00
13/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	3289	3	3	3	0.00
13/02/2014	ES33 On 07-August-14			Bond Future	10.12	81.1356	80.9603	81.1356	0.00
13/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	260	0	0	0	0.00
13/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	191	0	0	0	0.00
13/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	122	0	0	0	0.00
13/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
13/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
13/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
13/02/2014	ES33 On 06-November-14			Bond Future	10.22	78.6561	78.4747	78.6561	0.00
13/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	443	1	0	1	0.00
13/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	510	1	1	1	0.00
13/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	577	1	1	1	0.00
13/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
13/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
13/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
13/02/2014	GOVI On 08-May-14			GOVI	431.87	432.8280	431.8680	432.8280	293.00
13/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
13/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
13/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
13/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	101320	9	10	9	0.00
13/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	101420	9	10	9	0.00
13/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	101220	9	10	9	0.00
13/02/2014	GOVI On 07-August-14			GOVI	438.26	439.2290	438.2560	439.2290	175.00
13/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
13/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
13/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
13/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	217340	21	22	21	0.00
13/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	217540	21	22	21	0.00
13/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	217440	21	22	21	0.00
13/02/2014	GOVI On 06-November-14			GOVI	445.28	446.2850	445.2790	446.2850	0.00
13/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	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
13/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
13/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
13/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	37210	3	4	3	0.00
13/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	37310	3	4	3	0.00
13/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	37110	3	4	3	0.00
13/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/02/2014	IGOV On 08-May-14			Index Future	198.34	198.3540	198.3410	198.3540	1,263.00
13/02/2014	IGOV On 07-August-14			Index Future	201.30	201.3120	201.2990	201.3120	106.00
13/02/2014	IGOV On 06-November-14			Index Future	204.55	204.5690	204.5480	204.5690	0.00
13/02/2014	ILBI On 08-May-14			Index Future	536.94	536.9710	536.9390	536.9710	0.00
13/02/2014	ILBI On 07-August-14			Index Future	544.73	544.7600	544.7260	544.7600	210.00
13/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/02/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.69	94.3100	94.3100	94.3100	2,000.00
13/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.74	94.2400	94.2600	94.2400	4,000.00
13/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.08	93.9500	93.9200	93.9500	0.00
13/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.13	93.8400	93.8700	93.8400	4,000.00
13/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.48	93.5600	93.5200	93.5600	3,455.00
13/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.53	93.5000	93.4700	93.5000	1,000.00
13/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	7.03	93.0000	92.9700	93.0000	1,000.00
13/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.52	92.5200	92.4800	92.5200	0.00
13/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.87	92.1800	92.1300	92.1800	2,000.00
13/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	8.04	92.0100	91.9600	92.0100	5,200.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2014	JBAF On	16-September-15			Jibar Tradeable Future	8.21	91.8400	91.7900	91.8400	0.00
13/02/2014	JBAF On	15-December-15			Jibar Tradeable Future	8.35	91.7000	91.6500	91.7000	0.00
13/02/2014	R023 On	08-May-14			Bond Future	8.72	95.9843	95.6916	95.9843	12,886.00
13/02/2014	R023 On	08-May-14	7.60	Call	Bond Future	330	0	0	0	0.00
13/02/2014	R023 On	08-May-14	7.61	Call	Bond Future	338	0	0	0	0.00
13/02/2014	R023 On	08-May-14	7.59	Call	Bond Future	323	0	0	0	0.00
13/02/2014	R023 On	08-May-14	7.61	Put	Bond Future	7073	7	7	7	0.00
13/02/2014	R023 On	08-May-14	7.60	Put	Bond Future	7130	7	7	7	0.00
13/02/2014	R023 On	08-May-14	7.59	Put	Bond Future	7186	7	7	7	0.00
13/02/2014	R023 On	07-August-14			Bond Future	8.82	97.2904	96.9932	97.2904	0.00
13/02/2014	R023 On	07-August-14	8.49	Call	Bond Future	2341	2	2	2	0.00
13/02/2014	R023 On	07-August-14	8.51	Call	Bond Future	2388	3	2	3	0.00
13/02/2014	R023 On	07-August-14	8.50	Call	Bond Future	2364	3	2	3	0.00
13/02/2014	R023 On	07-August-14	8.51	Put	Bond Future	4199	4	4	4	0.00
13/02/2014	R023 On	07-August-14	8.49	Put	Bond Future	4268	4	4	4	0.00
13/02/2014	R023 On	07-August-14	8.50	Put	Bond Future	4233	4	4	4	0.00
13/02/2014	R023 On	06-November-14			Bond Future	8.92	94.9335	94.6274	94.9335	0.00
13/02/2014	R023 On	06-November-14	8.60	Call	Bond Future	2881	3	3	3	0.00
13/02/2014	R023 On	06-November-14	8.61	Call	Bond Future	2905	3	3	3	0.00
13/02/2014	R023 On	06-November-14	8.59	Call	Bond Future	2857	3	3	3	0.00
13/02/2014	R023 On	06-November-14	8.60	Put	Bond Future	4693	5	5	5	0.00
13/02/2014	R023 On	06-November-14	8.61	Put	Bond Future	4660	4	5	4	0.00
13/02/2014	R023 On	06-November-14	8.59	Put	Bond Future	4725	5	5	5	0.00
13/02/2014	R157 On	08-May-14			Bond Future	7.43	109.8257	109.7432	109.8257	20,954.00
13/02/2014	R157 On	08-May-14	5.21	Call	Bond Future	4	0	0	0	0.00
13/02/2014	R157 On	08-May-14	5.20	Call	Bond Future	4	0	0	0	0.00
13/02/2014	R157 On	08-May-14	5.19	Call	Bond Future	4	0	0	0	0.00
13/02/2014	R157 On	08-May-14	5.20	Put	Bond Future	3014	3	3	3	0.00
13/02/2014	R157 On	08-May-14	5.19	Put	Bond Future	3028	3	3	3	0.00
13/02/2014	R157 On	08-May-14	5.21	Put	Bond Future	3001	3	3	3	0.00
13/02/2014	R157 On	07-August-14			Bond Future	7.78	111.4504	111.3670	111.4504	0.00
13/02/2014	R157 On	07-August-14	6.74	Call	Bond Future	241	0	0	0	0.00
13/02/2014	R157 On	07-August-14	6.75	Call	Bond Future	244	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
13/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	247	0	0	0	0.00
13/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1366	1	1	1	0.00
13/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1358	1	1	1	0.00
13/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1350	1	1	1	0.00
13/02/2014	R157 On 06-November-14			Bond Future	8.19	106.4274	106.3382	106.4274	0.00
13/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	71	0	0	0	0.00
13/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	70	0	0	0	0.00
13/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	72	0	0	0	0.00
13/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1733	2	2	2	0.00
13/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1748	2	2	2	0.00
13/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1740	2	2	2	0.00
13/02/2014	R186 On 08-May-14			Bond Future	8.85	116.8768	116.5051	116.8768	51,166.00
13/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	4391	5	4	5	0.00
13/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	113	0	0	0	0.00
13/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	116	0	0	0	0.00
13/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	7920	8	8	8	0.00
13/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2044	2	2	2	900.00
13/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	110	0	0	0	0.00
13/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	5129	5	5	5	0.00
13/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3087	3	3	3	0.00
13/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1378	2	1	2	10,000.00
13/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	3929	4	4	4	0.00
13/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	2894	3	3	3	6,000.00
13/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	306	0	0	0	1,933.00
13/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	4937	5	5	5	1,933.00
13/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	15639	15	16	15	0.00
13/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	15733	15	16	15	0.00
13/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	2365	2	2	2	1,500.00
13/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	2703	3	3	3	400.00
13/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1920	2	2	2	10,000.00
13/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	15828	15	16	15	0.00
13/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	894	1	1	1	6,000.00
13/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	3483	3	3	3	900.00
13/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	3701	4	4	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
13/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	12100	12	12	12	0.00
13/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	6410	6	6	6	0.00
13/02/2014	R186 On 07-August-14			Bond Future	8.95	113.3117	112.9348	113.3117	0.00
13/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2352	2	2	2	0.00
13/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2405	3	2	3	0.00
13/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2379	3	2	3	0.00
13/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4414	5	4	5	0.00
13/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	7659	7	8	7	0.00
13/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	7776	8	8	8	0.00
13/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	7718	7	8	7	0.00
13/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	4636	4	5	4	840.00
13/02/2014	R186 On 06-November-14			Bond Future	9.03	115.1352	114.7476	115.1352	0.00
13/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6074	6	6	6	0.00
13/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2670	3	3	3	0.00
13/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	2721	3	3	3	0.00
13/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	2696	3	3	3	0.00
13/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	9907	10	10	10	0.00
13/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	9967	10	10	10	0.00
13/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	9848	10	10	10	0.00
13/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	5016	5	5	5	2,010.00
13/02/2014	R197 On 08-May-14			Bond Future	271.71	271.7315	271.7131	271.7315	2,049.00
13/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	21703	22	22	22	0.00
13/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	21723	22	22	22	0.00
13/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	21713	22	22	22	0.00
13/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
13/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
13/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
13/02/2014	R197 On 07-August-14			Bond Future	269.97	269.9917	269.9736	269.9917	0.00
13/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	26	0	0	0	0.00
13/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	36	0	0	0	0.00
13/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	16	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
13/02/2014	R201 On 08-May-14			Bond Future	6.79	104.6309	104.5745	104.6309	0.00
13/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	6	0	0	0	0.00
13/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	6	0	0	0	0.00
13/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	6	0	0	0	0.00
13/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1232	1	1	1	0.00
13/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1221	1	1	1	0.00
13/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1226	1	1	1	0.00
13/02/2014	R201 On 07-August-14			Bond Future	7.30	101.7669	101.7100	101.7669	0.00
13/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	45	0	0	0	0.00
13/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	44	0	0	0	0.00
13/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	44	0	0	0	0.00
13/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	764	1	1	1	0.00
13/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	761	1	1	1	0.00
13/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	758	1	1	1	0.00
13/02/2014	R202 On 08-May-14			Bond Future	209.01	209.0265	209.0135	209.0265	44,448.00
13/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	5986	6	6	6	0.00
13/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	5996	6	6	6	0.00
13/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	5976	6	6	6	0.00
13/02/2014	R202 On 07-August-14			Bond Future	209.05	209.0669	209.0542	209.0669	0.00
13/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	1064	1	1	1	0.00
13/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	1054	1	1	1	0.00
13/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	1044	1	1	1	0.00
13/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
13/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
13/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
13/02/2014	R203 On 08-May-14			Bond Future	7.99	102.2557	102.0421	102.2557	16,394.00
13/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	11	0	0	0	0.00
13/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	12	0	0	0	0.00
13/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	176	0	0	0	29.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	12	0	0	0	0.00
13/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	501	1	1	1	16.00
13/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6810	7	7	7	0.00
13/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2240	2	2	2	0.00
13/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6748	7	7	7	0.00
13/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3588	3	4	3	0.00
13/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6779	7	7	7	0.00
13/02/2014	R203 On 07-August-14			Bond Future	8.17	103.7683	103.5517	103.7683	0.00
13/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	694	1	1	1	0.00
13/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	686	1	1	1	0.00
13/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	678	1	1	1	0.00
13/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	394	0	0	0	46.00
13/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	3074	3	3	3	0.00
13/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	3054	3	3	3	0.00
13/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	3093	3	3	3	0.00
13/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	4065	4	4	4	0.00
13/02/2014	R203 On 06-November-14			Bond Future	8.34	101.2716	101.0474	101.2716	0.00
13/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	510	1	1	1	14.00
13/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	440	0	0	0	45.00
13/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	449	0	0	0	0.00
13/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	444	0	0	0	0.00
13/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3970	4	4	4	0.00
13/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4264	4	4	4	0.00
13/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4221	4	4	4	0.00
13/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4242	4	4	4	0.00
13/02/2014	R204 On 08-May-14			Bond Future	8.24	102.4847	102.2115	102.4847	30,006.00
13/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	14	0	0	0	0.00
13/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	13	0	0	0	0.00
13/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	14	0	0	0	0.00
13/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8633	8	9	8	0.00
13/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8716	8	9	8	0.00
13/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8674	8	9	8	0.00
13/02/2014	R204 On 07-August-14			Bond Future	8.40	99.9671	99.6901	99.9671	0.00
13/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1120	1	1	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
13/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	772	1	1	1	0.00
13/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	754	1	1	1	0.00
13/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	763	1	1	1	0.00
13/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3351	3	3	3	530.00
13/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4237	4	4	4	0.00
13/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	4182	4	4	4	0.00
13/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	4210	4	4	4	0.00
13/02/2014	R204 On 06-November-14			Bond Future	8.53	101.5755	101.2900	101.5755	0.00
13/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	680	1	1	1	0.00
13/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	687	1	1	1	0.00
13/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1662	2	2	2	0.00
13/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	674	1	1	1	0.00
13/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	6022	6	6	6	0.00
13/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3519	3	4	3	1,270.00
13/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5993	6	6	6	0.00
13/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	6052	6	6	6	0.00
13/02/2014	R207 On 08-May-14			Bond Future	8.46	97.2147	96.9952	97.2147	19,048.00
13/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	13	0	0	0	0.00
13/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	13	0	0	0	0.00
13/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	12	0	0	0	0.00
13/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	10327	10	10	10	0.00
13/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10375	10	10	10	0.00
13/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	10279	10	10	10	0.00
13/02/2014	R207 On 07-August-14			Bond Future	8.60	95.0111	94.7887	95.0111	0.00
13/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	898	1	1	1	0.00
13/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	910	1	1	1	0.00
13/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	921	1	1	1	0.00
13/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4699	5	5	5	0.00
13/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4731	5	5	5	0.00
13/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4667	5	5	5	0.00
13/02/2014	R207 On 06-November-14			Bond Future	8.72	96.5401	96.3102	96.5401	0.00
13/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	951	1	1	1	0.00
13/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	969	1	1	1	0.00
13/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	960	1	1	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
13/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6589	6	7	6	0.00
13/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6555	6	7	6	0.00
13/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6522	6	7	6	0.00
13/02/2014	R208 On 08-May-14			Bond Future	8.58	91.6108	91.4158	91.6108	11,022.00
13/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	11	0	0	0	0.00
13/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	12	0	0	0	0.00
13/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	11	0	0	0	0.00
13/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11917	12	12	12	0.00
13/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11805	12	12	12	0.00
13/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11861	12	12	12	0.00
13/02/2014	R208 On 07-August-14			Bond Future	8.70	92.9660	92.7684	92.9660	0.00
13/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1021	1	1	1	0.00
13/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1758	2	2	2	0.00
13/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1008	1	1	1	0.00
13/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1033	1	1	1	0.00
13/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3757	4	4	4	630.00
13/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5352	5	5	5	0.00
13/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5316	5	5	5	0.00
13/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5389	5	5	5	0.00
13/02/2014	R208 On 06-November-14			Bond Future	8.81	91.0615	90.8570	91.0615	0.00
13/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	937	1	1	1	0.00
13/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	956	1	1	1	0.00
13/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	947	1	1	1	0.00
13/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2486	3	2	3	0.00
13/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7352	7	7	7	0.00
13/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3907	4	4	4	1,520.00
13/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7391	7	7	7	0.00
13/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7313	7	7	7	0.00
13/02/2014	R209 On 08-May-14			Bond Future	9.32	72.4722	72.2948	72.4722	24,063.00
13/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4089	4	4	4	0.00
13/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	199	0	0	0	0.00
13/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	194	0	0	0	0.00
13/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	3561	4	4	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
13/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	189	0	0	0	0.00
13/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5050	5	5	5	0.00
13/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	4603	5	5	5	0.00
13/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	814	1	1	1	640.00
13/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	1884	2	2	2	640.00
13/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	11935	12	12	12	0.00
13/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	12106	12	12	12	0.00
13/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1898	2	2	2	883.00
13/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	12020	12	12	12	0.00
13/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	2266	2	2	2	640.00
13/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	4207	4	4	4	0.00
13/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1603	2	2	2	7,262.00
13/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	1386	1	1	1	10,000.00
13/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	7054	7	7	7	0.00
13/02/2014	R209 On 07-August-14			Bond Future	9.40	73.5444	73.3645	73.5444	0.00
13/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3132	3	3	3	0.00
13/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3161	3	3	3	0.00
13/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3102	3	3	3	0.00
13/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	5616	6	6	6	0.00
13/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	5707	6	6	6	0.00
13/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	5662	6	6	6	0.00
13/02/2014	R209 On 06-November-14			Bond Future	9.47	71.5796	71.3938	71.5796	0.00
13/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	3539	4	4	4	0.00
13/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	3567	4	4	4	0.00
13/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	3595	4	4	4	0.00
13/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	7024	7	7	7	0.00
13/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6930	7	7	7	0.00
13/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6977	7	7	7	0.00
13/02/2014	R210 On 08-May-14			Bond Future	156.42	156.4273	156.4173	156.4273	719.00
13/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	3573	4	4	4	0.00
13/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	3583	4	4	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
13/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	3593	4	4	4	0.00
13/02/2014	R210 On 07-August-14			Bond Future	158.75	158.7598	158.7503	158.7598	0.00
13/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	250	0	0	0	0.00
13/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	260	0	0	0	0.00
13/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	240	0	0	0	0.00
13/02/2014	R211 On 08-May-14			Bond Future	127.75	127.7603	127.7476	127.7603	390.00
13/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2252	2	2	2	0.00
13/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2262	2	2	2	0.00
13/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2242	2	2	2	0.00
13/02/2014	R211 On 07-August-14			Bond Future	128.10	128.1106	128.0981	128.1106	0.00
13/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	98	0	0	0	0.00
13/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	88	0	0	0	0.00
13/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	108	0	0	0	0.00
13/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
13/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
13/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
13/02/2014	R212 On 08-May-14			Bond Future	128.78	128.7908	128.7818	128.7908	21,791.00
13/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3218	3	3	3	0.00
13/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3228	3	3	3	0.00
13/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3208	3	3	3	0.00
13/02/2014	R212 On 07-August-14			Bond Future	129.00	129.0048	128.9960	129.0048	0.00
13/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	6	0	0	0	0.00
13/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
13/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	4	0	0	0	0.00
13/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	14	0	0	0	0.00
13/02/2014	R213 On 08-May-14			Bond Future	9.23	82.7030	82.5643	82.7030	21,730.00
13/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	161	0	0	0	0.00
13/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	157	0	0	0	0.00
13/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	166	0	0	0	0.00
13/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	12900	13	13	13	0.00
13/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	12985	13	13	13	0.00
13/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	12814	13	13	13	0.00
13/02/2014	R213 On 07-August-14			Bond Future	9.32	83.9263	83.7856	83.9263	0.00
13/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	2788	3	3	3	0.00
13/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	2844	3	3	3	0.00
13/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	2816	3	3	3	0.00
13/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	6244	6	6	6	0.00
13/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	6196	6	6	6	0.00
13/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	6292	6	6	6	0.00
13/02/2014	R213 On 06-November-14			Bond Future	9.40	81.7326	81.5861	81.7326	0.00
13/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3315	3	3	3	0.00
13/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3370	3	3	3	0.00
13/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3342	3	3	3	0.00
13/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	7322	7	7	7	0.00
13/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	7370	7	7	7	0.00
13/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	7274	7	7	7	0.00
13/02/2014	R214 On 08-May-14			Bond Future	9.43	72.9185	72.8155	72.9185	5,055.00
13/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	1706	2	2	2	0.00
13/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	1681	2	2	2	0.00
13/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	1732	2	2	2	0.00
13/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	5028	5	5	5	0.00
13/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	4974	5	5	5	0.00
13/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	5082	5	5	5	0.00
13/02/2014	R214 On 07-August-14			Bond Future	9.52	73.9038	73.7992	73.9038	0.00
13/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	4570	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	4498	5	4	5	0.00
13/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	4534	5	5	5	0.00
13/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	4258	4	4	4	0.00
13/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	4331	4	4	4	0.00
13/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	4294	4	4	4	0.00
13/02/2014	R214 On 06-November-14			Bond Future	9.59	71.8040	71.6947	71.8040	0.00
13/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	5372	5	5	5	0.00
13/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	5406	5	5	5	0.00
13/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	5441	6	5	6	0.00
13/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4988	5	5	5	0.00
13/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4952	5	5	5	0.00
13/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	5024	5	5	5	0.00
13/02/2014	R248 On 08-May-14			Bond Future	9.52	94.1995	94.0206	94.1995	13,650.00
13/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
13/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	4567	4	5	4	0.00
13/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	4465	4	4	4	0.00
13/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	4669	4	5	4	0.00
13/02/2014	R248 On 07-August-14			Bond Future	9.60	95.4713	95.2898	95.4713	0.00
13/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	429	1	0	1	0.00
13/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	520	1	1	1	0.00
13/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	338	1	0	1	0.00
13/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
13/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
13/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
13/02/2014	R248 On 06-November-14			Bond Future	9.68	92.5804	92.3919	92.5804	0.00
13/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	353	1	0	1	0.00
13/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	533	1	1	1	0.00
13/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	443	1	0	1	0.00
13/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
13/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
13/02/2014	R248 On 06-November-14	9.72	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
------	------------------	--------	--------------	---------	-----------	-------------------------------	-----------	---------------------------------	---------------