



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 18/02/2014 To: 18/02/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	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
18/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	2025 On 08-May-14			Bond Future	108.54	108.5464	108.5393	108.5464	0.00
18/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	2451	2	2	2	0.00
18/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	2461	2	2	2	0.00
18/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	2471	2	2	2	0.00
18/02/2014	2025 On 07-August-14			Bond Future	109.04	109.0445	109.0376	109.0445	0.00
18/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	48	0	0	0	0.00
18/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	28	0	0	0	0.00
18/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	38	0	0	0	0.00
18/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 08-May-14			Bond Future	9.06	9.0400	93.4608	9.0400	1,420.00
18/02/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 08-May-14	9.01	Put	Bond Future	367	0	0	0	0.00
18/02/2014	2030 On 08-May-14	9.00	Put	Bond Future	445	0	0	0	0.00
18/02/2014	2030 On 08-May-14	8.99	Put	Bond Future	524	0	1	0	0.00
18/02/2014	2030 On 07-August-14			Bond Future	9.15	9.0400	90.8351	9.0400	0.00
18/02/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 07-August-14	9.00	Put	Bond Future	1156	0	1	0	0.00
18/02/2014	2030 On 07-August-14	9.01	Put	Bond Future	1079	0	1	0	0.00
18/02/2014	2030 On 07-August-14	8.99	Put	Bond Future	1234	0	1	0	0.00
18/02/2014	2030 On 06-November-14			Bond Future	9.23	9.0400	92.2849	9.0400	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
18/02/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2030 On 06-November-14	8.99	Put	Bond Future	1808	0	2	0	0.00
18/02/2014	2030 On 06-November-14	9.01	Put	Bond Future	1654	0	2	0	0.00
18/02/2014	2030 On 06-November-14	9.00	Put	Bond Future	1731	0	2	0	0.00
18/02/2014	2037 On 08-May-14			Bond Future	9.23	95.0012	95.5119	95.0012	5,914.00
18/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	1266	1	1	1	0.00
18/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	1441	1	1	1	0.00
18/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	1353	1	1	1	0.00
18/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2037 On 07-August-14			Bond Future	9.31	92.1475	92.6661	92.1475	3,280.00
18/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	2451	3	2	3	0.00
18/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	2360	3	2	3	0.00
18/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	2269	3	2	3	0.00
18/02/2014	2037 On 06-November-14			Bond Future	9.39	93.5031	94.0280	93.5031	0.00
18/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	2572	2	3	2	0.00
18/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	2655	2	3	2	0.00
18/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	2737	2	3	2	0.00
18/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2038 On 08-May-14			Bond Future	107.26	106.6750	107.2561	106.6750	57.00
18/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	1744	2	2	2	0.00
18/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	1754	2	2	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
18/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	1734	2	2	2	0.00
18/02/2014	2038 On 07-August-14			Bond Future	107.60	107.0053	107.5953	107.0053	0.00
18/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	1585	1	2	1	0.00
18/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	1595	1	2	1	0.00
18/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	1605	1	2	1	0.00
18/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 08-May-14			Bond Future	104.47	104.4730	104.4668	104.4730	1,938.00
18/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	117	0	0	0	0.00
18/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	107	0	0	0	0.00
18/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	127	0	0	0	0.00
18/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 07-August-14			Bond Future	106.02	106.0305	106.0243	106.0305	0.00
18/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	1584	2	2	2	0.00
18/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	1574	2	2	2	0.00
18/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	1594	2	2	2	0.00
18/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 06-November-14			Bond Future	106.39	106.4018	106.3936	106.4018	0.00
18/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	1964	2	2	2	0.00
18/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	1944	2	2	2	0.00
18/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	1954	2	2	2	0.00
18/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2050 On 08-May-14			Bond Future	112.87	112.8808	112.8740	112.8808	472.00
18/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	2050 On 08-May-14	115.00	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
18/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	2126	2	2	2	0.00
18/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	2136	2	2	2	0.00
18/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	2116	2	2	2	0.00
18/02/2014	2050 On 07-August-14			Bond Future	113.16	113.1629	113.1564	113.1629	0.00
18/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1156	1	1	1	0.00
18/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1166	1	1	1	0.00
18/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1146	1	1	1	0.00
18/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
18/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
18/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	AL37 On 08-May-14			Index Future	408.08	407.8440	408.0800	407.8440	0.00
18/02/2014	AL37 On 07-August-14			Index Future	414.11	413.8710	414.1110	413.8710	0.00
18/02/2014	AL7T On 08-May-14			Index Future	478.79	477.8980	478.7880	477.8980	1.00
18/02/2014	AL7T On 07-August-14			Index Future	485.87	484.9600	485.8650	484.9600	0.00
18/02/2014	ALBI On 08-May-14			Index Future	436.53	435.3660	436.5320	435.3660	738.00
18/02/2014	ALBI On 07-August-14			Index Future	442.98	441.8000	442.9840	441.8000	0.00
18/02/2014	ALBI On 06-November-14			Index Future	450.04	448.8430	450.0360	448.8430	0.00
18/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C025 On 31-January-25			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
18/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	CS23 On 25-January-23			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
18/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2014	EL28 On 08-May-14			Bond Future	113.21	113.2161	113.2093	113.2161	0.00
18/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	781	1	1	1	0.00
18/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	791	1	1	1	0.00
18/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	801	1	1	1	0.00
18/02/2014	EL28 On 07-August-14			Bond Future	114.90	114.9040	114.8974	114.9040	0.00
18/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	887	1	1	1	0.00
18/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	897	1	1	1	0.00
18/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	907	1	1	1	0.00
18/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
18/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
18/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 08-May-14			Bond Future	9.82	80.8208	81.2380	80.8208	6,292.00
18/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2013	2	2	2	0.00
18/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2088	3	2	3	0.00
18/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1938	2	2	2	0.00
18/02/2014	ES33 On 07-August-14			Bond Future	9.93	81.9074	82.3311	81.9074	0.00
18/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1631	1	2	1	0.00
18/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1562	1	2	1	0.00
18/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1493	1	1	1	0.00
18/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 06-November-14			Bond Future	10.02	79.4309	79.8595	79.4309	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
18/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1827	1	2	1	0.00
18/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1895	1	2	1	0.00
18/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1962	2	2	2	0.00
18/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
18/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
18/02/2014	GOVI On 08-May-14			GOVI	435.48	434.3960	435.4830	434.3960	293.00
18/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	65170	8	7	8	0.00
18/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	65270	8	7	8	0.00
18/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	65070	8	7	8	0.00
18/02/2014	GOVI On 07-August-14			GOVI	441.92	440.8150	441.9190	440.8150	175.00
18/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	180710	19	18	19	0.00
18/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	180910	19	18	19	0.00
18/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	180810	19	18	19	0.00
18/02/2014	GOVI On 06-November-14			GOVI	448.95	447.8430	448.9540	447.8430	0.00
18/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
18/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	460	1	0	1	0.00
18/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	560	1	0	1	0.00
18/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	360	1	0	1	0.00
18/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/02/2014	IGOV On 08-May-14			Index Future	198.34	198.3020	198.3440	198.3020	1,263.00
18/02/2014	IGOV On 07-August-14			Index Future	201.30	201.2570	201.3000	201.2570	106.00
18/02/2014	IGOV On 06-November-14			Index Future	204.53	204.4890	204.5280	204.4890	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
18/02/2014	ILBI On 08-May-14			Index Future	537.04	536.9200	537.0430	536.9200	0.00
18/02/2014	ILBI On 07-August-14			Index Future	544.83	544.7030	544.8270	544.7030	210.00
18/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/02/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.68	94.3200	94.3200	94.3200	2,000.00
18/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2500	94.2400	94.2500	4,000.00
18/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.01	93.9500	93.9900	93.9500	0.00
18/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.11	93.8900	93.8900	93.8900	4,000.00
18/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.45	93.5900	93.5500	93.5900	3,455.00
18/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.55	93.5300	93.4500	93.5300	1,000.00
18/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.97	93.0800	93.0300	93.0800	1,000.00
18/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.46	92.6100	92.5400	92.6100	0.00
18/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.78	92.2800	92.2200	92.2800	2,000.00
18/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.94	92.1100	92.0600	92.1100	5,200.00
18/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.11	91.9400	91.8900	91.9400	0.00
18/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.26	91.7900	91.7400	91.7900	0.00
18/02/2014	R023 On 08-May-14			Bond Future	8.58	96.2207	96.5021	96.2207	12,886.00
18/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	404	0	0	0	0.00
18/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	412	0	0	0	0.00
18/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	395	0	0	0	0.00
18/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6337	7	6	7	0.00
18/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6392	7	6	7	0.00
18/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6448	7	6	7	0.00
18/02/2014	R023 On 07-August-14			Bond Future	8.68	97.5300	97.8161	97.5300	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
18/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2658	3	3	3	0.00
18/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2710	3	3	3	0.00
18/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2684	3	3	3	0.00
18/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	3698	4	4	4	0.00
18/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	3762	4	4	4	0.00
18/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	3730	4	4	4	0.00
18/02/2014	R023 On 06-November-14			Bond Future	8.77	95.1657	95.4542	95.1657	0.00
18/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3226	3	3	3	0.00
18/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3252	3	3	3	0.00
18/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3200	3	3	3	0.00
18/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4211	4	4	4	0.00
18/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4180	4	4	4	0.00
18/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4242	4	4	4	0.00
18/02/2014	R157 On 08-May-14			Bond Future	7.40	109.7662	109.7783	109.7662	21,382.00
18/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	3	0	0	0	0.00
18/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	3	0	0	0	0.00
18/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	3	0	0	0	0.00
18/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2979	3	3	3	0.00
18/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	2992	3	3	3	0.00
18/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2965	3	3	3	0.00
18/02/2014	R157 On 07-August-14			Bond Future	7.75	111.3896	111.4021	111.3896	0.00
18/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	242	0	0	0	0.00
18/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	245	0	0	0	0.00
18/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	248	0	0	0	0.00
18/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1332	1	1	1	0.00
18/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1324	1	1	1	0.00
18/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1316	1	1	1	0.00
18/02/2014	R157 On 06-November-14			Bond Future	8.16	106.3529	106.3632	106.3529	0.00
18/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	71	0	0	0	0.00
18/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	70	0	0	0	0.00
18/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	72	0	0	0	0.00
18/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1708	2	2	2	0.00
18/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1723	2	2	2	0.00
18/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1716	2	2	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
18/02/2014	R186 On 08-May-14			Bond Future	8.67	117.5401	117.9769	117.5401	51,204.00
18/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	5248	5	5	5	0.00
18/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	153	0	0	0	0.00
18/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	157	0	0	0	0.00
18/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	9092	9	9	9	0.00
18/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2551	2	3	2	900.00
18/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	149	0	0	0	0.00
18/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	6069	6	6	6	0.00
18/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3769	4	4	4	0.00
18/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1750	2	2	2	10,000.00
18/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4729	4	5	4	0.00
18/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3546	3	4	3	6,000.00
18/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	408	0	0	0	1,933.00
18/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	3971	4	4	4	1,933.00
18/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	14208	15	14	15	0.00
18/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	14301	15	14	15	0.00
18/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	1751	2	2	2	1,500.00
18/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	2031	2	2	2	400.00
18/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1389	2	1	2	10,000.00
18/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	595	1	1	1	6,000.00
18/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	2693	3	3	3	900.00
18/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	14395	15	14	15	0.00
18/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	2881	3	3	3	0.00
18/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	10730	11	11	11	0.00
18/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	5311	6	5	6	0.00
18/02/2014	R186 On 07-August-14			Bond Future	8.76	113.9843	114.4277	113.9843	0.00
18/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2828	3	3	3	0.00
18/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2889	3	3	3	0.00
18/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2858	3	3	3	0.00
18/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	5153	5	5	5	0.00
18/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	6650	7	7	7	0.00
18/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	6759	7	7	7	0.00
18/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	6704	7	7	7	0.00
18/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	3882	4	4	4	840.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2014	R186 On 06-November-14			Bond Future	8.84	115.8054	116.2533	115.8054	0.00
18/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6890	7	7	7	0.00
18/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	3137	3	3	3	0.00
18/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	3194	3	3	3	0.00
18/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	3165	3	3	3	0.00
18/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	8871	9	9	9	0.00
18/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	8928	9	9	9	0.00
18/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	8815	9	9	9	0.00
18/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4325	5	4	5	2,010.00
18/02/2014	R197 On 08-May-14			Bond Future	271.66	271.6733	271.6551	271.6733	2,049.00
18/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	21645	22	22	22	0.00
18/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	21665	22	22	22	0.00
18/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	21655	22	22	22	0.00
18/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R197 On 07-August-14			Bond Future	269.91	269.9314	269.9135	269.9314	0.00
18/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	86	0	0	0	0.00
18/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	96	0	0	0	0.00
18/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	76	0	0	0	0.00
18/02/2014	R201 On 08-May-14			Bond Future	6.77	104.5810	104.5828	104.5810	0.00
18/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	5	0	0	0	0.00
18/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	5	0	0	0	0.00
18/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	5	0	0	0	0.00
18/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1223	1	1	1	0.00
18/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1211	1	1	1	0.00
18/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1217	1	1	1	0.00
18/02/2014	R201 On 07-August-14			Bond Future	7.28	101.7159	101.7179	101.7159	0.00
18/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	44	0	0	0	0.00
18/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	43	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
18/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	43	0	0	0	0.00
18/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	755	1	1	1	0.00
18/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	752	1	1	1	0.00
18/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	749	1	1	1	0.00
18/02/2014	R202 On 08-May-14			Bond Future	208.97	208.9850	208.9720	208.9850	44,448.00
18/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	6028	6	6	6	0.00
18/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	6038	6	6	6	0.00
18/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	6018	6	6	6	0.00
18/02/2014	R202 On 07-August-14			Bond Future	209.01	209.0240	209.0114	209.0240	0.00
18/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	1021	1	1	1	0.00
18/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	1011	1	1	1	0.00
18/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	1001	1	1	1	0.00
18/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R203 On 08-May-14			Bond Future	7.93	102.1931	102.2145	102.1931	16,394.00
18/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	11	0	0	0	0.00
18/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	11	0	0	0	0.00
18/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	180	0	0	0	29.00
18/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	11	0	0	0	0.00
18/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	521	1	1	1	16.00
18/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6637	7	7	7	0.00
18/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2087	2	2	2	0.00
18/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6575	7	7	7	0.00
18/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3420	3	3	3	0.00
18/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6606	7	7	7	0.00
18/02/2014	R203 On 07-August-14			Bond Future	8.11	103.7043	103.7262	103.7043	0.00
18/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	725	1	1	1	0.00
18/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	717	1	1	1	0.00
18/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	708	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
18/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	412	0	0	0	46.00
18/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	2930	3	3	3	0.00
18/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	2911	3	3	3	0.00
18/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	2950	3	3	3	0.00
18/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	3909	4	4	4	0.00
18/02/2014	R203 On 06-November-14			Bond Future	8.28	101.1947	101.2147	101.1947	0.00
18/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	535	1	1	1	14.00
18/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	462	0	0	0	45.00
18/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	471	0	0	0	0.00
18/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	466	0	0	0	0.00
18/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3828	4	4	4	0.00
18/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4118	4	4	4	0.00
18/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4076	4	4	4	0.00
18/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4097	4	4	4	0.00
18/02/2014	R204 On 08-May-14			Bond Future	8.18	102.4218	102.4677	102.4218	30,006.00
18/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	13	0	0	0	0.00
18/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	13	0	0	0	0.00
18/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	14	0	0	0	0.00
18/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8377	8	8	8	0.00
18/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8459	9	8	9	0.00
18/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8418	8	8	8	0.00
18/02/2014	R204 On 07-August-14			Bond Future	8.33	99.9028	99.9497	99.9028	0.00
18/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1184	1	1	1	0.00
18/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	818	1	1	1	0.00
18/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	798	1	1	1	0.00
18/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	808	1	1	1	0.00
18/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3155	3	3	3	530.00
18/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4022	4	4	4	0.00
18/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	3968	4	4	4	0.00
18/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	3995	4	4	4	0.00
18/02/2014	R204 On 06-November-14			Bond Future	8.46	101.4985	101.5439	101.4985	0.00
18/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	717	1	1	1	0.00
18/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	724	1	1	1	0.00
18/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1742	2	2	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
18/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	710	1	1	1	0.00
18/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5805	6	6	6	0.00
18/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3345	3	3	3	1,270.00
18/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5776	6	6	6	0.00
18/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5834	6	6	6	0.00
18/02/2014	R207 On 08-May-14			Bond Future	8.35	97.3459	97.4429	97.3459	19,048.00
18/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	14	0	0	0	0.00
18/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	14	0	0	0	0.00
18/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	13	0	0	0	0.00
18/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	9880	10	10	10	0.00
18/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	9929	10	10	10	0.00
18/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	9832	10	10	10	0.00
18/02/2014	R207 On 07-August-14			Bond Future	8.49	95.1440	95.2425	95.1440	0.00
18/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	997	1	1	1	0.00
18/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	1009	1	1	1	0.00
18/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	1021	1	1	1	0.00
18/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4344	4	4	4	0.00
18/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4375	4	4	4	0.00
18/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4313	4	4	4	0.00
18/02/2014	R207 On 06-November-14			Bond Future	8.60	96.6640	96.7620	96.6640	0.00
18/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	1040	1	1	1	0.00
18/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	1059	1	1	1	0.00
18/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	1049	1	1	1	0.00
18/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6225	6	6	6	0.00
18/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6193	6	6	6	0.00
18/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6160	6	6	6	0.00
18/02/2014	R208 On 08-May-14			Bond Future	8.47	91.8060	91.9641	91.8060	11,022.00
18/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	12	0	0	0	0.00
18/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	13	0	0	0	0.00
18/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	13	0	0	0	0.00
18/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11370	12	11	12	0.00
18/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11259	11	11	11	0.00
18/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11314	11	11	11	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
18/02/2014	R208 On 07-August-14			Bond Future	8.58	93.1637	93.3244	93.1637	0.00
18/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1145	1	1	1	0.00
18/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1950	2	2	2	0.00
18/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1131	1	1	1	0.00
18/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1159	1	1	1	0.00
18/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3392	3	3	3	630.00
18/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	4921	5	5	5	0.00
18/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	4885	5	5	5	0.00
18/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	4957	5	5	5	0.00
18/02/2014	R208 On 06-November-14			Bond Future	8.69	91.2517	91.4128	91.2517	0.00
18/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	1043	1	1	1	0.00
18/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1064	1	1	1	0.00
18/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	1054	1	1	1	0.00
18/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2712	3	3	3	0.00
18/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	6903	7	7	7	0.00
18/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3577	4	4	4	1,520.00
18/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	6941	7	7	7	0.00
18/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	6865	7	7	7	0.00
18/02/2014	R209 On 08-May-14			Bond Future	9.13	73.2359	73.6569	73.2359	24,071.00
18/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4928	5	5	5	0.00
18/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	273	0	0	0	0.00
18/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4333	4	4	4	0.00
18/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	266	0	0	0	0.00
18/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	260	0	0	0	0.00
18/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5996	6	6	6	0.00
18/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5502	5	6	5	0.00
18/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	1072	1	1	1	640.00
18/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2383	2	2	2	640.00
18/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	10647	11	11	11	0.00
18/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	10815	11	11	11	0.00
18/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1376	2	1	2	883.00
18/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	10731	11	11	11	0.00
18/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	1676	2	2	2	640.00
18/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	3344	4	3	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
18/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1139	1	1	1	7,262.00
18/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	969	1	1	1	10,000.00
18/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	5949	6	6	6	0.00
18/02/2014	R209 On 07-August-14			Bond Future	9.21	74.3190	74.7464	74.3190	0.00
18/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3707	4	4	4	0.00
18/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3739	4	4	4	0.00
18/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3674	3	4	3	0.00
18/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	4813	5	5	5	0.00
18/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	4896	5	5	5	0.00
18/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	4855	5	5	5	0.00
18/02/2014	R209 On 06-November-14			Bond Future	9.27	72.3582	72.7907	72.3582	0.00
18/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	4117	4	4	4	0.00
18/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	4149	4	4	4	0.00
18/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	4180	4	4	4	0.00
18/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6205	6	6	6	0.00
18/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6118	6	6	6	0.00
18/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6162	6	6	6	0.00
18/02/2014	R210 On 08-May-14			Bond Future	156.39	156.3957	156.3859	156.3957	719.00
18/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	3604	4	4	4	0.00
18/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	3614	4	4	4	0.00
18/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	3624	4	4	4	0.00
18/02/2014	R210 On 07-August-14			Bond Future	158.72	158.7272	158.7175	158.7272	0.00
18/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	283	0	0	0	0.00
18/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	293	0	0	0	0.00
18/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	273	0	0	0	0.00
18/02/2014	R211 On 08-May-14			Bond Future	127.67	127.6847	127.6721	127.6847	390.00
18/02/2014	R211 On 08-May-14	129.99	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
18/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2328	2	2	2	0.00
18/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2338	2	2	2	0.00
18/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2318	2	2	2	0.00
18/02/2014	R211 On 07-August-14			Bond Future	128.02	128.0333	128.0209	128.0333	0.00
18/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	21	0	0	0	0.00
18/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	11	0	0	0	0.00
18/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	31	0	0	0	0.00
18/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R212 On 08-May-14			Bond Future	128.66	128.6704	128.6615	128.6704	21,797.00
18/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3339	3	3	3	0.00
18/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3349	3	3	3	0.00
18/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3329	3	3	3	0.00
18/02/2014	R212 On 07-August-14			Bond Future	128.87	128.8821	128.8732	128.8821	0.00
18/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	117	0	0	0	0.00
18/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	127	0	0	0	0.00
18/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	137	0	0	0	0.00
18/02/2014	R213 On 08-May-14			Bond Future	9.04	83.4063	83.9085	83.4063	21,730.00
18/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	219	0	0	0	0.00
18/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	213	0	0	0	0.00
18/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	224	0	0	0	0.00
18/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	11613	12	12	12	0.00
18/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	11697	12	12	12	0.00
18/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	11529	12	12	12	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
18/02/2014	R213 On 07-August-14			Bond Future	9.13	84.6394	85.1492	84.6394	0.00
18/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3303	3	3	3	0.00
18/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3365	3	3	3	0.00
18/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3334	3	3	3	0.00
18/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	5398	6	5	6	0.00
18/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	5354	6	5	6	0.00
18/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	5443	6	5	6	0.00
18/02/2014	R213 On 06-November-14			Bond Future	9.20	82.4475	82.9636	82.4475	0.00
18/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3855	4	4	4	0.00
18/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3916	4	4	4	0.00
18/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3885	4	4	4	0.00
18/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	6487	7	6	7	0.00
18/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	6532	7	7	7	0.00
18/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	6442	7	6	7	0.00
18/02/2014	R214 On 08-May-14			Bond Future	9.25	73.7452	74.2175	73.7452	5,055.00
18/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	2159	2	2	2	0.00
18/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	2128	2	2	2	0.00
18/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2190	2	2	2	0.00
18/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	4078	4	4	4	0.00
18/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	4030	4	4	4	0.00
18/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	4127	4	4	4	0.00
18/02/2014	R214 On 07-August-14			Bond Future	9.32	74.7422	75.2217	74.7422	0.00
18/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5313	5	5	5	0.00
18/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	5233	5	5	5	0.00
18/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5273	5	5	5	0.00
18/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	3578	4	4	4	0.00
18/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	3643	4	4	4	0.00
18/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	3611	4	4	4	0.00
18/02/2014	R214 On 06-November-14			Bond Future	9.39	72.6473	73.1328	72.6473	0.00
18/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	6140	6	6	6	0.00
18/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	6178	6	6	6	0.00
18/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	6216	6	6	6	0.00
18/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4321	5	4	5	0.00
18/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4289	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
18/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	4355	5	4	5	0.00
18/02/2014	R248 On 08-May-14			Bond Future	9.33	95.2057	95.8081	95.2057	13,650.00
18/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
18/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	2780	3	3	3	0.00
18/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	2678	3	3	3	0.00
18/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	2882	3	3	3	0.00
18/02/2014	R248 On 07-August-14			Bond Future	9.41	96.4918	97.1034	96.4918	0.00
18/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	2243	2	2	2	0.00
18/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	2334	2	2	2	0.00
18/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	2152	2	2	2	0.00
18/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R248 On 06-November-14			Bond Future	9.48	93.6061	94.2254	93.6061	0.00
18/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	2187	2	2	2	0.00
18/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	2367	2	2	2	0.00
18/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	2277	2	2	2	0.00
18/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
18/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00