



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For March 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	2025 On 08-May-14			Bond Future	109.32	109.8585	109.3242	109.8585	0.00
04/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	1666	1	1666	1	0.00
04/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	1676	1	1676	1	0.00
04/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	1686	1	1686	1	0.00
04/03/2014	2025 On 07-August-14			Bond Future	109.83	110.3712	109.8291	110.3712	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
04/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	839	1	839	1	0.00
04/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	819	1	819	1	0.00
04/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	829	1	829	1	0.00
04/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2030 On 08-May-14			Bond Future	9.04	93.4845	9.0377	93.4845	1,559.00
04/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	216	0	216	0	0.00
04/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	294	0	294	0	0.00
04/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	372	1	372	1	0.00
04/03/2014	2030 On 07-August-14			Bond Future	9.13	90.8566	9.1305	90.8566	0.00
04/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	1005	1	1005	1	0.00
04/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	928	1	928	1	0.00
04/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	1083	1	1083	1	0.00
04/03/2014	2030 On 06-November-14			Bond Future	9.21	92.2752	9.2117	92.2752	0.00
04/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	1690	2	1690	2	0.00
04/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	1536	2	1536	2	0.00
04/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	1613	2	1613	2	0.00
04/03/2014	2037 On 08-May-14			Bond Future	9.19	95.6234	9.1875	95.6234	5,914.00
04/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	1616	1	1616	1	0.00
04/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	1790	2	1790	2	0.00
04/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	1703	1	1703	1	0.00
04/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2014	2037 On 07-August-14			Bond Future	9.27	92.7766	9.2736	92.7766	3,280.00
04/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	2100	2	2100	2	0.00
04/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	2008	2	2008	2	0.00
04/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	1917	2	1917	2	0.00
04/03/2014	2037 On 06-November-14			Bond Future	9.35	94.1081	9.3489	94.1081	0.00
04/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	2894	3	2894	3	0.00
04/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	2976	3	2976	3	0.00
04/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	3059	3	3059	3	0.00
04/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2038 On 08-May-14			Bond Future	108.99	108.9863	108.9861	108.9863	57.00
04/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	14	0	14	0	0.00
04/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	24	0	24	0	0.00
04/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	4	0	4	0	0.00
04/03/2014	2038 On 07-August-14			Bond Future	109.35	109.3457	109.3455	109.3457	0.00
04/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	3336	3	3336	3	0.00
04/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	3346	3	3346	3	0.00
04/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	3356	3	3356	3	0.00
04/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2046 On 08-May-14			Bond Future	107.47	107.2310	107.4695	107.2310	3,088.00
04/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3119	3	3119	3	0.00
04/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3109	3	3109	3	0.00
04/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3129	3	3129	3	0.00
04/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2046 On 07-August-14			Bond Future	109.07	108.8267	109.0689	108.8267	0.00
04/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	4629	4	4629	4	0.00
04/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	4619	4	4619	4	0.00
04/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	4639	4	4639	4	0.00
04/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2046 On 06-November-14			Bond Future	109.44	109.2016	109.4435	109.2016	0.00
04/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5013	5	5013	5	0.00
04/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	4993	5	4993	5	0.00
04/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	5003	5	5003	5	0.00
04/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2050 On 08-May-14			Bond Future	114.19	114.1880	114.1880	114.1880	472.00
04/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
04/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	812	1	812	1	0.00
04/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	822	1	822	1	0.00
04/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	802	1	802	1	0.00
04/03/2014	2050 On 07-August-14			Bond Future	114.48	114.4839	114.4839	114.4839	0.00
04/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	2484	2	2484	2	0.00
04/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	2494	2	2494	2	0.00
04/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	2474	2	2474	2	0.00
04/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
04/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
04/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	AL37 On 08-May-14			Index Future	408.46	408.0280	408.4640	408.0280	0.00
04/03/2014	AL37 On 07-August-14			Index Future	414.49	414.0470	414.4890	414.0470	0.00
04/03/2014	AL7T On 08-May-14			Index Future	478.88	478.3750	478.8840	478.3750	1.00
04/03/2014	AL7T On 07-August-14			Index Future	485.95	485.4320	485.9480	485.4320	0.00
04/03/2014	ALBI On 08-May-14			Index Future	437.08	436.5860	437.0830	436.5860	717.00
04/03/2014	ALBI On 07-August-14			Index Future	443.53	443.0260	443.5300	443.0260	0.00
04/03/2014	ALBI On 06-November-14			Index Future	450.43	449.9300	450.4260	449.9300	0.00
04/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2014	EL28 On 08-May-14			Bond Future	115.61	115.3306	115.6057	115.3306	0.00
04/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1616	1	1616	1	0.00

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04/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1596	1	1596	1	0.00
04/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1606	1	1606	1	0.00
04/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
04/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
04/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
04/03/2014	EL28 On 07-August-14			Bond Future	117.33	117.0471	117.3265	117.0471	0.00
04/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3316	3	3316	3	0.00
04/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3326	3	3326	3	0.00
04/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3336	3	3336	3	0.00
04/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
04/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
04/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
04/03/2014	ES33 On 08-May-14			Bond Future	9.82	81.1357	9.8203	81.1357	6,292.00
04/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
04/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
04/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
04/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1995	2	1995	2	0.00
04/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2071	2	2071	2	0.00
04/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1920	2	1920	2	0.00
04/03/2014	ES33 On 07-August-14			Bond Future	9.92	82.2247	9.9249	82.2247	0.00
04/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1646	2	1646	2	0.00
04/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1577	1	1577	1	0.00
04/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1508	1	1508	1	0.00
04/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
04/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
04/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
04/03/2014	ES33 On 06-November-14			Bond Future	10.03	79.7235	10.0264	79.7235	0.00
04/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1812	2	1812	2	0.00
04/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1879	2	1879	2	0.00
04/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1947	2	1947	2	0.00
04/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
04/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
04/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
04/03/2014	GOVI On 08-May-14			GOVI	436.00	435.5240	435.9950	435.5240	302.00

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04/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
04/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
04/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
04/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	60050	6	60050	6	0.00
04/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	60150	6	60150	6	0.00
04/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	59950	6	59950	6	0.00
04/03/2014	GOVI On 07-August-14			GOVI	442.43	441.9480	442.4270	441.9480	175.00
04/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
04/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
04/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
04/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	175630	18	175630	18	0.00
04/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	175830	18	175830	18	0.00
04/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	175730	18	175730	18	0.00
04/03/2014	GOVI On 06-November-14			GOVI	449.31	448.8350	449.3050	448.8350	0.00
04/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	3150	0	3150	0	0.00
04/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	2950	0	2950	0	0.00
04/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	3050	0	3050	0	0.00
04/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
04/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
04/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
04/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/03/2014	IGOV On 08-May-14			Index Future	201.24	200.9760	201.2440	200.9760	1,266.00
04/03/2014	IGOV On 07-August-14			Index Future	204.24	203.9650	204.2370	203.9650	90.00
04/03/2014	IGOV On 06-November-14			Index Future	207.44	207.1680	207.4370	207.1680	0.00
04/03/2014	ILBI On 08-May-14			Index Future	545.03	544.3210	545.0280	544.3210	0.00
04/03/2014	ILBI On 07-August-14			Index Future	552.91	552.1970	552.9130	552.1970	210.00
04/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
04/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/03/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.75	94.2300	5.7500	94.2300	4,000.00
04/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.03	93.9600	6.0300	93.9600	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
04/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.13	93.8600	6.1300	93.8600	4,000.00
04/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.42	93.5800	6.4200	93.5800	2,000.00
04/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.52	93.4800	6.5200	93.4800	1,000.00
04/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.76	93.2200	6.7600	93.2200	600.00
04/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.86	93.1200	6.8600	93.1200	1,000.00
04/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.44	92.5100	7.4400	92.5100	0.00
04/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.72	92.2500	7.7200	92.2500	2,850.00
04/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.88	92.0800	7.8800	92.0800	5,400.00
04/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.03	91.9400	8.0300	91.9400	0.00
04/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.17	91.7800	8.1700	91.7800	0.00
04/03/2014	R023 On 08-May-14			Bond Future	8.57	96.4386	8.5660	96.4386	12,886.00
04/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	250	0	250	0	0.00
04/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	257	0	257	0	0.00
04/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	243	0	243	0	0.00
04/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	6117	6	6117	6	0.00
04/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	6174	6	6174	6	0.00
04/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	6231	6	6231	6	0.00
04/03/2014	R023 On 07-August-14			Bond Future	8.67	97.7489	8.6698	97.7489	0.00
04/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2377	2	2377	2	0.00
04/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2429	2	2429	2	0.00
04/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2403	2	2403	2	0.00
04/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	3354	3	3354	3	0.00
04/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	3418	3	3418	3	0.00
04/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	3386	3	3386	3	0.00
04/03/2014	R023 On 06-November-14			Bond Future	8.77	95.3532	8.7699	95.3532	0.00
04/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3061	3	3061	3	0.00
04/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3087	3	3087	3	0.00
04/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3035	3	3035	3	0.00
04/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	4018	4	4018	4	0.00
04/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3987	4	3987	4	0.00
04/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	4049	4	4049	4	0.00
04/03/2014	R157 On 08-May-14			Bond Future	7.33	109.8214	7.3342	109.8214	25,346.00
04/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2883	3	2883	3	0.00
04/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2896	3	2896	3	0.00
04/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2869	3	2869	3	0.00
04/03/2014	R157 On 07-August-14			Bond Future	7.66	111.4422	7.6609	111.4422	13,000.00
04/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	124	0	124	0	0.00
04/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	126	0	126	0	0.00
04/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	129	0	129	0	0.00
04/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	1123	1	1123	1	0.00
04/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	1114	1	1114	1	0.00
04/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	1106	1	1106	1	0.00
04/03/2014	R157 On 06-November-14			Bond Future	8.10	106.3662	8.0968	106.3662	0.00
04/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	59	0	59	0	0.00
04/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	58	0	58	0	0.00
04/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	60	0	60	0	0.00
04/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1645	2	1645	2	0.00
04/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1660	2	1660	2	0.00
04/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1653	2	1653	2	0.00
04/03/2014	R186 On 08-May-14			Bond Future	8.64	118.0468	8.6447	118.0468	51,154.00
04/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	4933	5	4933	5	0.00
04/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1789	2	1789	2	1,000.00
04/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	59	0	59	0	0.00
04/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	61	0	61	0	0.00
04/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	9013	9	9013	9	0.00
04/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	2130	2	2130	2	900.00
04/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	57	0	57	0	0.00
04/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	5807	6	5807	6	0.00
04/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3375	3	3375	3	0.00
04/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1348	1	1348	1	10,000.00
04/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4383	4	4383	4	0.00
04/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	3144	3	3144	3	6,000.00
04/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	214	0	214	0	1,933.00
04/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	3852	4	3852	4	0.00
04/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	13905	14	13905	14	0.00

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04/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	3344	3	3344	3	1,933.00
04/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	14001	14	14001	14	0.00
04/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	1229	1	1229	1	1,500.00
04/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	1478	2	1478	2	400.00
04/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	2272	2	2272	2	0.00
04/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	10329	10	10329	10	0.00
04/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	4701	5	4701	5	0.00
04/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	919	1	919	1	10,000.00
04/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	2093	2	2093	2	900.00
04/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	14097	14	14097	14	0.00
04/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	309	0	309	0	6,000.00
04/03/2014	R186 On 07-August-14			Bond Future	8.74	114.4956	8.7369	114.4956	0.00
04/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2417	2	2417	2	0.00
04/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2477	2	2477	2	0.00
04/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2447	2	2447	2	0.00
04/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	4769	5	4769	5	0.00
04/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	6031	6	6031	6	0.00
04/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	6141	6	6141	6	0.00
04/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	6086	6	6086	6	0.00
04/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	3291	3	3291	3	840.00
04/03/2014	R186 On 06-November-14			Bond Future	8.82	116.2828	8.8216	116.2828	0.00
04/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6383	6	6383	6	0.00
04/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2607	3	2607	3	0.00
04/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2662	3	2662	3	0.00
04/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2634	3	2634	3	0.00
04/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	8173	8	8173	8	0.00
04/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	8231	8	8231	8	0.00
04/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	8116	8	8116	8	0.00
04/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3652	4	3652	4	2,010.00
04/03/2014	R197 On 08-May-14			Bond Future	273.84	273.6270	273.8381	273.6270	2,049.00
04/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	23828	24	23828	24	0.00
04/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	23848	24	23848	24	0.00
04/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	23838	24	23838	24	0.00
04/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00

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04/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R197 On 07-August-14			Bond Future	272.11	271.8958	272.1104	271.8958	0.00
04/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	2110	2	2110	2	0.00
04/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	2120	2	2120	2	0.00
04/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	2100	2	2100	2	0.00
04/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R201 On 08-May-14			Bond Future	6.84	104.5202	6.8406	104.5202	0.00
04/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1259	1	1259	1	0.00
04/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1247	1	1247	1	0.00
04/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1253	1	1253	1	0.00
04/03/2014	R201 On 07-August-14			Bond Future	7.40	101.6516	7.4024	101.6516	0.00
04/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	44	0	44	0	0.00
04/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	43	0	43	0	0.00
04/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	43	0	43	0	0.00
04/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	799	1	799	1	0.00
04/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	796	1	796	1	0.00
04/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	793	1	793	1	0.00
04/03/2014	R202 On 08-May-14			Bond Future	214.80	213.8487	214.7980	213.8487	44,523.00
04/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	4525	4	4525	4	0.00
04/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	4530	4	4530	4	0.00
04/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	4535	4	4535	4	0.00
04/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	4732	5	4732	5	0.00
04/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	4737	5	4737	5	0.00
04/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	4727	5	4727	5	0.00
04/03/2014	R202 On 07-August-14			Bond Future	214.91	213.9488	214.9124	213.9488	0.00
04/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	10949	10	10949	10	0.00
04/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	10943	10	10943	10	0.00
04/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	10936	10	10936	10	0.00

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04/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	4030	4	4030	4	0.00
04/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	4034	4	4034	4	0.00
04/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	4027	4	4027	4	0.00
04/03/2014	R203 On 08-May-14			Bond Future	7.89	102.2753	7.8853	102.2753	16,972.00
04/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	1	0	1	0	0.00
04/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	1	0	1	0	0.00
04/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	63	0	63	0	29.00
04/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	1	0	1	0	0.00
04/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	309	0	309	0	16.00
04/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6483	7	6483	7	0.00
04/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1732	2	1732	2	0.00
04/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	6420	7	6420	7	0.00
04/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	3159	3	3159	3	0.00
04/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	6452	7	6452	7	0.00
04/03/2014	R203 On 07-August-14			Bond Future	8.06	103.7848	8.0573	103.7848	0.00
04/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	476	0	476	0	0.00
04/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	469	0	469	0	0.00
04/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	462	0	462	0	0.00
04/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	220	0	220	0	46.00
04/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2540	3	2540	3	0.00
04/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2519	3	2519	3	0.00
04/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2560	3	2560	3	0.00
04/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3574	4	3574	4	0.00
04/03/2014	R203 On 06-November-14			Bond Future	8.23	101.2391	8.2341	101.2391	0.00
04/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	434	0	434	0	14.00
04/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	367	0	367	0	45.00
04/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	376	0	376	0	0.00
04/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	371	0	371	0	0.00
04/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3621	4	3621	4	0.00
04/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3917	4	3917	4	0.00
04/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3874	4	3874	4	0.00
04/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3896	4	3896	4	0.00
04/03/2014	R204 On 08-May-14			Bond Future	8.13	102.5267	8.1264	102.5267	30,006.00
04/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	2	0	2	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	2	0	2	0	0.00
04/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	3	0	3	0	0.00
04/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	8182	8	8182	8	0.00
04/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	8265	8	8265	8	0.00
04/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	8223	8	8223	8	0.00
04/03/2014	R204 On 07-August-14			Bond Future	8.27	100.0067	8.2743	100.0067	100.00
04/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	966	1	966	1	0.00
04/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	619	1	619	1	0.00
04/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	601	1	601	1	0.00
04/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	610	1	610	1	0.00
04/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2754	3	2754	3	530.00
04/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3641	4	3641	4	0.00
04/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3585	4	3585	4	0.00
04/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3613	4	3613	4	0.00
04/03/2014	R204 On 06-November-14			Bond Future	8.42	101.5675	8.4156	101.5675	0.00
04/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	494	0	494	0	0.00
04/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	500	0	500	0	0.00
04/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1449	1	1449	1	0.00
04/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	488	0	488	0	0.00
04/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	5433	6	5433	6	0.00
04/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2903	3	2903	3	1,270.00
04/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	5403	6	5403	6	0.00
04/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	5463	6	5463	6	0.00
04/03/2014	R207 On 08-May-14			Bond Future	8.36	97.3010	8.3580	97.3010	19,048.00
04/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	3	0	3	0	0.00
04/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	3	0	3	0	0.00
04/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	2	0	2	0	0.00
04/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9892	10	9892	10	0.00
04/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9941	10	9941	10	0.00
04/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9844	10	9844	10	0.00
04/03/2014	R207 On 07-August-14			Bond Future	8.50	95.0959	8.4957	95.0959	0.00
04/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	779	1	779	1	0.00
04/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	790	1	790	1	0.00
04/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	801	1	801	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
04/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	4152	4	4152	4	0.00
04/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	4184	4	4184	4	0.00
04/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	4120	4	4120	4	0.00
04/03/2014	R207 On 06-November-14			Bond Future	8.62	96.5803	8.6206	96.5803	0.00
04/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	716	1	716	1	0.00
04/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	732	1	732	1	0.00
04/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	724	1	724	1	0.00
04/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5964	6	5964	6	0.00
04/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5930	6	5930	6	0.00
04/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5896	6	5896	6	0.00
04/03/2014	R208 On 08-May-14			Bond Future	8.47	91.8721	8.4685	91.8721	11,020.00
04/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	3	0	3	0	0.00
04/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	4	0	4	0	0.00
04/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	4	0	4	0	0.00
04/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	11371	11	11371	11	0.00
04/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	11259	11	11259	11	0.00
04/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	11315	11	11315	11	0.00
04/03/2014	R208 On 07-August-14			Bond Future	8.59	93.2283	8.5870	93.2283	0.00
04/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	961	1	961	1	0.00
04/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1735	2	1735	2	0.00
04/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	948	1	948	1	0.00
04/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	974	1	974	1	0.00
04/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	3191	3	3191	3	630.00
04/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	4750	5	4750	5	0.00
04/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	4713	5	4713	5	0.00
04/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4786	5	4786	5	0.00
04/03/2014	R208 On 06-November-14			Bond Future	8.70	91.2838	8.7001	91.2838	0.00
04/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	866	1	866	1	0.00
04/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	885	1	885	1	0.00
04/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	876	1	876	1	0.00
04/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2476	2	2476	2	0.00
04/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6773	7	6773	7	0.00
04/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	3390	3	3390	3	1,520.00
04/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6812	7	6812	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	6734	7	6734	7	0.00
04/03/2014	R209 On 08-May-14			Bond Future	9.13	73.5170	9.1317	73.5170	25,105.00
04/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4566	4	4566	4	0.00
04/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	135	0	135	0	0.00
04/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	130	0	130	0	0.00
04/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	3948	4	3948	4	0.00
04/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	126	0	126	0	0.00
04/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	5681	6	5681	6	0.00
04/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	5164	5	5164	5	0.00
04/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	749	1	749	1	640.00
04/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1969	2	1969	2	640.00
04/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	10529	11	10529	11	0.00
04/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	10702	11	10702	11	0.00
04/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	1033	1	1033	1	883.00
04/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	10615	11	10615	11	0.00
04/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	1311	1	1311	1	640.00
04/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2950	3	2950	3	0.00
04/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	822	1	822	1	7,262.00
04/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	674	1	674	1	10,000.00
04/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	5647	6	5647	6	0.00
04/03/2014	R209 On 07-August-14			Bond Future	9.21	74.6024	9.2091	74.6024	0.00
04/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3238	3	3238	3	0.00
04/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3271	3	3271	3	0.00
04/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3205	3	3205	3	0.00
04/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	4367	4	4367	4	0.00
04/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	4451	5	4451	5	0.00
04/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	4409	4	4409	4	0.00
04/03/2014	R209 On 06-November-14			Bond Future	9.28	72.6191	9.2815	72.6191	0.00
04/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3710	4	3710	4	0.00
04/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3741	4	3741	4	0.00
04/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	3772	4	3772	4	0.00
04/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5849	6	5849	6	0.00
04/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5762	6	5762	6	0.00
04/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5805	6	5805	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2014	R210 On 08-May-14			Bond Future	160.61	160.2353	160.6140	160.2353	719.00
04/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	614	0	614	0	0.00
04/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	604	0	604	0	0.00
04/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	624	0	624	0	0.00
04/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R210 On 07-August-14			Bond Future	163.00	162.6198	163.0045	162.6198	0.00
04/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	4004	4	4004	4	0.00
04/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3994	4	3994	4	0.00
04/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	4014	4	4014	4	0.00
04/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R211 On 08-May-14			Bond Future	127.40	127.5462	127.3984	127.5462	390.00
04/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2602	2	2602	2	0.00
04/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2612	2	2612	2	0.00
04/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2592	2	2592	2	0.00
04/03/2014	R211 On 07-August-14			Bond Future	127.74	127.8865	127.7367	127.8865	0.00
04/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	263	0	263	0	0.00
04/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	273	0	273	0	0.00
04/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	253	0	253	0	0.00
04/03/2014	R212 On 08-May-14			Bond Future	128.95	128.9478	128.9463	128.9478	21,797.00
04/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	3054	3	3054	3	0.00
04/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	3064	3	3064	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	3044	3	3044	3	0.00
04/03/2014	R212 On 07-August-14			Bond Future	129.16	129.1568	129.1555	129.1568	0.00
04/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	165	0	165	0	0.00
04/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	145	0	145	0	0.00
04/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	155	0	155	0	0.00
04/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R213 On 08-May-14			Bond Future	9.01	84.0374	9.0097	84.0374	21,730.00
04/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	104	0	104	0	0.00
04/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	101	0	101	0	0.00
04/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	107	0	107	0	0.00
04/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	11248	11	11248	11	0.00
04/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	11334	11	11334	11	0.00
04/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	11161	11	11161	11	0.00
04/03/2014	R213 On 07-August-14			Bond Future	9.09	85.2776	9.0924	85.2776	0.00
04/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2913	3	2913	3	0.00
04/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	2976	3	2976	3	0.00
04/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	2945	3	2945	3	0.00
04/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4757	5	4757	5	0.00
04/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4713	5	4713	5	0.00
04/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4802	5	4802	5	0.00
04/03/2014	R213 On 06-November-14			Bond Future	9.17	83.0656	9.1712	83.0656	0.00
04/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3502	3	3502	3	0.00
04/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3563	4	3563	4	0.00
04/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3532	3	3532	3	0.00
04/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5910	6	5910	6	0.00
04/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5955	6	5955	6	0.00
04/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5865	6	5865	6	0.00
04/03/2014	R214 On 08-May-14			Bond Future	9.21	74.3810	9.2145	74.3810	5,055.00
04/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1831	2	1831	2	0.00
04/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1801	2	1801	2	0.00
04/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1862	2	1862	2	0.00
04/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	3503	4	3503	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
04/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	3455	4	3455	4	0.00
04/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	3552	4	3552	4	0.00
04/03/2014	R214 On 07-August-14			Bond Future	9.29	75.3855	9.2907	75.3855	0.00
04/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	4993	5	4993	5	0.00
04/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	4910	5	4910	5	0.00
04/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	4951	5	4951	5	0.00
04/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	3009	3	3009	3	0.00
04/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	3071	3	3071	3	0.00
04/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	3039	3	3039	3	0.00
04/03/2014	R214 On 06-November-14			Bond Future	9.36	73.2741	9.3632	73.2741	0.00
04/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	5854	6	5854	6	0.00
04/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	5894	6	5894	6	0.00
04/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	5933	6	5933	6	0.00
04/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3812	4	3812	4	0.00
04/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3780	4	3780	4	0.00
04/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3843	4	3843	4	0.00
04/03/2014	R248 On 08-May-14			Bond Future	9.30	95.9708	9.2966	95.9708	13,515.00
04/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
04/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	2459	3	2459	3	0.00
04/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	2357	3	2357	3	0.00
04/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	2561	3	2561	3	0.00
04/03/2014	R248 On 07-August-14			Bond Future	9.38	97.2659	9.3758	97.2659	0.00
04/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	2566	2	2566	2	0.00
04/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	2657	2	2657	2	0.00
04/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	2474	2	2474	2	0.00
04/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R248 On 06-November-14			Bond Future	9.45	94.3580	9.4514	94.3580	0.00
04/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	2479	2	2479	2	0.00
04/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	2659	2	2659	2	0.00
04/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	2569	2	2569	2	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
04/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
04/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00