



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
28/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	2025 On 08-May-14			Bond Future	112.43	112.0926	112.4322	112.0926	0.00
28/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	1422	1	1422	1	0.00
28/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	1442	1	1442	1	0.00
28/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	1432	1	1432	1	0.00
28/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2025 On 07-August-14			Bond Future	112.96	112.6188	112.9628	112.6188	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	3973	4	3973	4	0.00
28/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	3953	4	3953	4	0.00
28/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	3963	4	3963	4	0.00
28/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2030 On 08-May-14			Bond Future	8.79	95.6715	8.7916	95.6715	1,991.00
28/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	1651	2	1651	2	0.00
28/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	1573	2	1573	2	0.00
28/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	1729	2	1729	2	0.00
28/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2030 On 07-August-14			Bond Future	8.88	93.0630	8.8779	93.0630	0.00
28/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	878	1	878	1	0.00
28/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	1033	1	1033	1	0.00
28/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	955	1	955	1	0.00
28/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2030 On 06-November-14			Bond Future	8.95	94.4914	8.9538	94.4914	0.00
28/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	280	0	280	0	0.00
28/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	434	1	434	1	0.00
28/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	357	0	357	0	0.00
28/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2037 On 08-May-14			Bond Future	8.96	98.4151	8.9588	98.4151	5,914.00
28/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	3705	4	3705	4	0.00
28/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	3879	4	3879	4	0.00
28/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	3792	4	3792	4	0.00
28/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
28/03/2014	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
28/03/2014	2037 On 07-August-14			Bond Future	9.04	95.5962	9.0392	95.5962	3,280.00
28/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	7	0	7	0	0.00
28/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	190	1	190	1	0.00
28/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	99	1	99	1	0.00
28/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2037 On 06-November-14			Bond Future	9.11	96.9468	9.1100	96.9468	0.00
28/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	5012	5	5012	5	0.00
28/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	5094	6	5094	6	0.00
28/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	5177	6	5177	6	0.00
28/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2038 On 08-May-14			Bond Future	112.45	112.0244	112.4512	112.0244	57.00
28/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	3451	3	3451	3	0.00
28/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	3441	3	3441	3	0.00
28/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	3461	3	3461	3	0.00
28/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2038 On 07-August-14			Bond Future	112.84	112.4086	112.8413	112.4086	0.00
28/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	6831	6	6831	6	0.00
28/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	6841	6	6841	6	0.00
28/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	6851	6	6851	6	0.00
28/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2046 On 08-May-14			Bond Future	110.15	108.9137	110.1483	108.9137	5,218.00
28/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	5798	5	5798	5	0.00
28/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	5788	5	5788	5	0.00
28/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	5808	5	5808	5	0.00
28/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
28/03/2014	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
28/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2046 On 07-August-14			Bond Future	111.77	110.5199	111.7722	110.5199	0.00
28/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	7332	6	7332	6	0.00
28/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	7322	6	7322	6	0.00
28/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	7342	6	7342	6	0.00
28/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2046 On 06-November-14			Bond Future	112.16	110.8859	112.1571	110.8859	0.00
28/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	7727	6	7727	6	0.00
28/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	7707	6	7707	6	0.00
28/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	7717	6	7717	6	0.00
28/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2050 On 08-May-14			Bond Future	118.72	118.1278	118.7193	118.1278	472.00
28/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	3729	3	3729	3	0.00
28/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	3709	3	3709	3	0.00
28/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	3719	3	3719	3	0.00
28/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2050 On 07-August-14			Bond Future	119.06	118.4619	119.0620	118.4619	0.00
28/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	7062	6	7062	6	0.00
28/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	7072	6	7072	6	0.00
28/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	7052	6	7052	6	0.00
28/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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28/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	AL12 On 08-May-14			Index Future	488.20	489.5620	488.1970	489.5620	0.00
28/03/2014	AL12 On 07-August-14			Index Future	495.33	496.7210	495.3340	496.7210	0.00
28/03/2014	AL12 On 06-November-14			Index Future	502.93	504.3370	502.9270	504.3370	0.00
28/03/2014	AL37 On 08-May-14			Index Future	412.53	412.8720	412.5270	412.8720	0.00
28/03/2014	AL37 On 07-August-14			Index Future	418.56	418.9100	418.5580	418.9100	0.00
28/03/2014	AL7T On 08-May-14			Index Future	485.88	486.8160	485.8770	486.8160	1.00
28/03/2014	AL7T On 07-August-14			Index Future	492.98	493.9350	492.9800	493.9350	0.00
28/03/2014	ALBI On 08-May-14			Index Future	443.90	444.7120	443.8960	444.7120	704.00
28/03/2014	ALBI On 07-August-14			Index Future	450.39	451.2150	450.3850	451.2150	0.00
28/03/2014	ALBI On 06-November-14			Index Future	457.29	458.1340	457.2900	458.1340	0.00
28/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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28/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2014	EL28 On 08-May-14			Bond Future	116.86	116.2896	116.8586	116.2896	0.00
28/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	2869	2	2869	2	0.00
28/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	2849	2	2849	2	0.00
28/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	2859	2	2859	2	0.00
28/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	EL28 On 07-August-14			Bond Future	118.58	118.0047	118.5817	118.0047	0.00
28/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	4572	4	4572	4	0.00
28/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	4582	4	4582	4	0.00
28/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	4592	4	4592	4	0.00
28/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	ES33 On 08-May-14			Bond Future	9.57	83.3892	9.5660	83.3892	6,292.00
28/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
28/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
28/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
28/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	120	0	120	0	0.00
28/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	196	0	196	0	0.00
28/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	45	0	45	0	0.00
28/03/2014	ES33 On 07-August-14			Bond Future	9.66	84.5006	9.6640	84.5006	0.00
28/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3538	4	3538	4	0.00
28/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3469	4	3469	4	0.00
28/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3400	4	3400	4	0.00
28/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
28/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
28/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
28/03/2014	ES33 On 06-November-14			Bond Future	9.76	82.0133	9.7596	82.0133	0.00
28/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3714	4	3714	4	0.00
28/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3781	4	3781	4	0.00
28/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3849	4	3849	4	0.00
28/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00

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28/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
28/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
28/03/2014	GOVI On 08-May-14			GOVI	442.45	443.1830	442.4540	443.1830	316.00
28/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	4440	1	4440	1	0.00
28/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	4540	1	4540	1	0.00
28/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	4640	1	4640	1	0.00
28/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
28/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
28/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
28/03/2014	GOVI On 07-August-14			GOVI	448.92	449.6640	448.9220	449.6640	175.00
28/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
28/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
28/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
28/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	110680	10	110680	10	0.00
28/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	110880	10	110880	10	0.00
28/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	110780	10	110780	10	0.00
28/03/2014	GOVI On 06-November-14			GOVI	455.80	456.5590	455.8040	456.5590	0.00
28/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	68140	8	68140	8	0.00
28/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	67940	8	67940	8	0.00
28/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	68040	8	68040	8	0.00
28/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
28/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
28/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
28/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/03/2014	IGOV On 08-May-14			Index Future	204.40	203.5970	204.4020	203.5970	1,266.00
28/03/2014	IGOV On 07-August-14			Index Future	207.42	206.5990	207.4150	206.5990	90.00
28/03/2014	IGOV On 06-November-14			Index Future	210.62	209.7920	210.6200	209.7920	0.00
28/03/2014	ILBI On 08-May-14			Index Future	553.75	551.4900	553.7460	551.4900	0.00
28/03/2014	ILBI On 07-August-14			Index Future	561.73	559.4450	561.7320	559.4450	210.00
28/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
28/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.75	94.2400	5.7500	94.2400	0.00
28/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.83	94.1800	5.8300	94.1800	2,000.00
28/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.05	93.9700	6.0500	93.9700	2,000.00
28/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.13	93.9100	6.1300	93.9100	1,500.00
28/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.33	93.7100	6.3300	93.7100	700.00
28/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.41	93.6500	6.4100	93.6500	1,000.00
28/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.84	93.2300	6.8400	93.2300	0.00
28/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.16	92.8600	7.1600	92.8600	2,850.00
28/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.43	92.6200	7.4300	92.6200	5,000.00
28/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.63	92.4100	7.6300	92.4100	0.00
28/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.80	92.2200	7.8000	92.2200	0.00
28/03/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.98	92.0300	7.9800	92.0300	0.00
28/03/2014	R023 On 08-May-14			Bond Future	8.31	98.3565	8.3059	98.3565	12,906.00
28/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	143	0	143	0	0.00
28/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	149	0	149	0	0.00
28/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	137	0	137	0	0.00
28/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	4459	4	4459	4	0.00
28/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	4517	4	4517	4	0.00
28/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	4574	4	4574	4	0.00
28/03/2014	R023 On 07-August-14			Bond Future	8.40	99.6838	8.4010	99.6838	0.00
28/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2719	3	2719	3	0.00
28/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2782	3	2782	3	0.00
28/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2750	3	2750	3	0.00
28/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2145	2	2145	2	0.00
28/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2198	2	2198	2	0.00
28/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2171	2	2171	2	0.00
28/03/2014	R023 On 06-November-14			Bond Future	8.49	97.2929	8.4935	97.2929	0.00
28/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3566	4	3566	4	0.00
28/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3597	4	3597	4	0.00
28/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3536	4	3536	4	0.00
28/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	2960	3	2960	3	0.00
28/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	2933	3	2933	3	0.00
28/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	2986	3	2986	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2014	R157 On 08-May-14			Bond Future	6.90	110.4558	6.8978	110.4558	22,838.00
28/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2302	2	2302	2	0.00
28/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2316	2	2316	2	0.00
28/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2288	2	2288	2	0.00
28/03/2014	R157 On 07-August-14			Bond Future	7.13	112.0710	7.1305	112.0710	13,000.00
28/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	216	0	216	0	0.00
28/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	220	0	220	0	0.00
28/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	224	0	224	0	0.00
28/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	642	1	642	1	0.00
28/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	635	1	635	1	0.00
28/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	627	1	627	1	0.00
28/03/2014	R157 On 06-November-14			Bond Future	7.43	106.9763	7.4277	106.9763	0.00
28/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	88	0	88	0	0.00
28/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	86	0	86	0	0.00
28/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	89	0	89	0	0.00
28/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1117	1	1117	1	0.00
28/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1131	1	1131	1	0.00
28/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1124	1	1124	1	0.00
28/03/2014	R186 On 08-May-14			Bond Future	8.40	120.4770	8.4026	120.4770	51,609.00
28/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	6009	6	6009	6	0.00
28/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1880	2	1880	2	1,000.00
28/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	11	0	11	0	0.00
28/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	12	0	12	0	0.00
28/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	2333	3	2333	3	900.00
28/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	10765	11	10765	11	0.00
28/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	10	0	10	0	0.00
28/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	4003	4	4003	4	0.00
28/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1308	1	1308	1	10,000.00
28/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	7085	7	7085	7	0.00
28/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	5314	6	5314	6	0.00
28/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	89	0	89	0	1,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	3697	4	3697	4	6,000.00
28/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	11815	12	11815	12	0.00
28/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	1902	2	1902	2	0.00
28/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	1505	1	1505	1	1,933.00
28/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	11912	12	11912	12	0.00
28/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	264	0	264	0	1,500.00
28/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	368	0	368	0	400.00
28/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	8162	8	8162	8	0.00
28/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	2621	2	2621	2	0.00
28/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	783	1	783	1	0.00
28/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	679	1	679	1	900.00
28/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	156	0	156	0	10,000.00
28/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	19	0	19	0	6,000.00
28/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	12009	12	12009	12	0.00
28/03/2014	R186 On 07-August-14			Bond Future	8.49	116.9455	8.4879	116.9455	100.00
28/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2692	3	2692	3	0.00
28/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2764	3	2764	3	0.00
28/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2728	3	2728	3	0.00
28/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	5509	6	5509	6	0.00
28/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	4264	4	4264	4	0.00
28/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	4361	4	4361	4	0.00
28/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	4312	4	4312	4	0.00
28/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	1977	2	1977	2	840.00
28/03/2014	R186 On 06-November-14			Bond Future	8.57	118.7400	8.5666	118.7400	0.00
28/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	7380	8	7380	8	0.00
28/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	3039	3	3039	3	0.00
28/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	3103	3	3103	3	0.00
28/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	3071	3	3071	3	0.00
28/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	6550	6	6550	6	0.00
28/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	6603	6	6603	6	0.00
28/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	6497	6	6497	6	0.00
28/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	2589	3	2589	3	2,010.00
28/03/2014	R197 On 08-May-14			Bond Future	278.97	278.2854	278.9685	278.2854	1,912.00
28/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	28959	28	28959	28	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	28979	28	28979	28	0.00
28/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	28969	28	28969	28	0.00
28/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R197 On 07-August-14			Bond Future	277.26	276.5692	277.2613	276.5692	0.00
28/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	7261	7	7261	7	0.00
28/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	7271	7	7271	7	0.00
28/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	7251	7	7251	7	0.00
28/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R201 On 08-May-14			Bond Future	6.45	104.7647	6.4502	104.7647	0.00
28/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1027	1	1027	1	0.00
28/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1015	1	1015	1	0.00
28/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1021	1	1021	1	0.00
28/03/2014	R201 On 07-August-14			Bond Future	6.78	101.8857	6.7828	101.8857	0.00
28/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	66	0	66	0	0.00
28/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	65	0	65	0	0.00
28/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	66	0	66	0	0.00
28/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	601	1	601	1	0.00
28/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	598	1	598	1	0.00
28/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	595	1	595	1	0.00
28/03/2014	R202 On 08-May-14			Bond Future	216.39	215.0876	216.3864	215.0876	44,663.00
28/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	3840	3	3840	3	0.00
28/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	3845	3	3845	3	0.00
28/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	3851	3	3851	3	0.00
28/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	2459	3	2459	3	0.00
28/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	2463	3	2463	3	0.00
28/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	2455	3	2455	3	0.00
28/03/2014	R202 On 07-August-14			Bond Future	216.49	215.1680	216.4852	215.1680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	10695	10	10695	10	0.00
28/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	10688	10	10688	10	0.00
28/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	10680	10	10680	10	0.00
28/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	2202	3	2202	3	0.00
28/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	2205	3	2205	3	0.00
28/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	2200	3	2200	3	0.00
28/03/2014	R203 On 08-May-14			Bond Future	7.62	103.1977	7.6170	103.1977	16,949.00
28/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	52	0	52	0	29.00
28/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	373	0	373	0	16.00
28/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	5699	6	5699	6	0.00
28/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1012	1	1012	1	0.00
28/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	5636	6	5636	6	0.00
28/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2365	2	2365	2	0.00
28/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	5667	6	5667	6	0.00
28/03/2014	R203 On 07-August-14			Bond Future	7.77	104.7068	7.7695	104.7068	0.00
28/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	554	1	554	1	0.00
28/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	545	1	545	1	0.00
28/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	536	1	536	1	0.00
28/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	238	0	238	0	46.00
28/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	1835	2	1835	2	0.00
28/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	1816	2	1816	2	0.00
28/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	1853	2	1853	2	0.00
28/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	2811	3	2811	3	0.00
28/03/2014	R203 On 06-November-14			Bond Future	7.93	102.1487	7.9267	102.1487	0.00
28/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	482	0	482	0	14.00
28/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	402	0	402	0	45.00
28/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	413	0	413	0	0.00
28/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	407	0	407	0	0.00
28/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	2899	3	2899	3	0.00
28/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3183	3	3183	3	0.00
28/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3141	3	3141	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3162	3	3162	3	0.00
28/03/2014	R203 On 05-February-15			Bond Future	8.09	103.7785	8.0949	103.7785	0.00
28/03/2014	R203 On 05-February-15	7.69	Call	Bond Future	1129	1	1129	1	55.00
28/03/2014	R203 On 05-February-15	8.35	Call	Bond Future	1889	2	1889	2	0.00
28/03/2014	R203 On 05-February-15	8.34	Call	Bond Future	1875	2	1875	2	0.00
28/03/2014	R203 On 05-February-15	8.36	Call	Bond Future	1902	2	1902	2	0.00
28/03/2014	R203 On 05-February-15	8.35	Put	Bond Future	1303	1	1303	1	0.00
28/03/2014	R203 On 05-February-15	8.36	Put	Bond Future	1294	1	1294	1	0.00
28/03/2014	R203 On 05-February-15	7.69	Put	Bond Future	2067	2	2067	2	0.00
28/03/2014	R203 On 05-February-15	8.34	Put	Bond Future	1313	1	1313	1	0.00
28/03/2014	R204 On 08-May-14			Bond Future	7.84	103.8513	7.8399	103.8513	31,051.00
28/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7175	7	7175	7	0.00
28/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7092	7	7092	7	0.00
28/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7133	7	7133	7	0.00
28/03/2014	R204 On 07-August-14			Bond Future	7.97	101.3370	7.9718	101.3370	300.00
28/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	1133	1	1133	1	0.00
28/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	700	1	700	1	0.00
28/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	677	1	677	1	0.00
28/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	688	1	688	1	0.00
28/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	1832	2	1832	2	530.00
28/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	2628	3	2628	3	0.00
28/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	2577	3	2577	3	0.00
28/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	2602	3	2602	3	0.00
28/03/2014	R204 On 06-November-14			Bond Future	8.10	102.8918	8.0979	102.8918	0.00
28/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	546	1	546	1	0.00
28/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	553	1	553	1	0.00
28/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1714	2	1714	2	0.00
28/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	539	1	539	1	0.00
28/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	4403	4	4403	4	0.00
28/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2085	2	2085	2	1,270.00
28/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	4374	4	4374	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	4432	4	4432	4	0.00
28/03/2014	R207 On 08-May-14			Bond Future	8.10	98.6402	8.0963	98.6402	19,048.00
28/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	8753	9	8753	9	0.00
28/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	8801	9	8801	9	0.00
28/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	8704	9	8704	9	0.00
28/03/2014	R207 On 07-August-14			Bond Future	8.22	96.4416	8.2220	96.4416	100.00
28/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	830	1	830	1	0.00
28/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	843	1	843	1	0.00
28/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	857	1	857	1	0.00
28/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3065	3	3065	3	0.00
28/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3095	3	3095	3	0.00
28/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3035	3	3035	3	0.00
28/03/2014	R207 On 06-November-14			Bond Future	8.34	97.9215	8.3362	97.9215	0.00
28/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	782	1	782	1	0.00
28/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	802	1	802	1	0.00
28/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	792	1	792	1	0.00
28/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	4895	5	4895	5	0.00
28/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	4862	5	4862	5	0.00
28/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	4830	5	4830	5	0.00
28/03/2014	R208 On 08-May-14			Bond Future	8.20	93.4044	8.2019	93.4044	11,730.00
28/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	10063	10	10063	10	0.00
28/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	9951	10	9951	10	0.00
28/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	10007	10	10007	10	0.00
28/03/2014	R208 On 07-August-14			Bond Future	8.31	94.7703	8.3102	94.7703	100.00
28/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	998	1	998	1	0.00
28/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1932	2	1932	2	0.00
28/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	982	1	982	1	0.00
28/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	1013	1	1013	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2076	2	2076	2	630.00
28/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	3475	3	3475	3	0.00
28/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	3441	3	3441	3	0.00
28/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	3509	3	3509	3	0.00
28/03/2014	R208 On 06-November-14			Bond Future	8.41	92.8252	8.4140	92.8252	0.00
28/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	925	1	925	1	0.00
28/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	947	1	947	1	0.00
28/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	936	1	936	1	0.00
28/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2832	3	2832	3	0.00
28/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	5523	5	5523	5	0.00
28/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	2436	2	2436	2	1,520.00
28/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	5561	5	5561	5	0.00
28/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	5485	5	5485	5	0.00
28/03/2014	R209 On 08-May-14			Bond Future	8.88	75.7611	8.8844	75.7611	25,078.00
28/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	5647	6	5647	6	0.00
28/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	64	0	64	0	0.00
28/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	61	0	61	0	0.00
28/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	4876	5	4876	5	0.00
28/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	58	0	58	0	0.00
28/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	6990	7	6990	7	0.00
28/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	703	1	703	1	640.00
28/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	2288	2	2288	2	640.00
28/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	6375	7	6375	7	0.00
28/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	8600	8	8600	8	0.00
28/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	8775	9	8775	9	0.00
28/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	256	0	256	0	883.00
28/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	8687	8	8687	8	0.00
28/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	380	0	380	0	640.00
28/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	1410	1	1410	1	0.00
28/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	3742	4	3742	4	0.00
28/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	174	0	174	0	7,262.00
28/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	125	0	125	0	10,000.00
28/03/2014	R209 On 07-August-14			Bond Future	8.96	76.8690	8.9562	76.8690	100.00
28/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3706	4	3706	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3745	4	3745	4	0.00
28/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3667	4	3667	4	0.00
28/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	2967	3	2967	3	0.00
28/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	3037	3	3037	3	0.00
28/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	3002	3	3002	3	0.00
28/03/2014	R209 On 06-November-14			Bond Future	9.02	74.9012	9.0237	74.9012	0.00
28/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	4296	4	4296	4	0.00
28/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	4332	4	4332	4	0.00
28/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	4368	5	4368	5	0.00
28/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	4548	4	4548	4	0.00
28/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	4471	4	4471	4	0.00
28/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	4510	4	4510	4	0.00
28/03/2014	R210 On 08-May-14			Bond Future	162.32	161.5376	162.3217	161.5376	719.00
28/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	2322	2	2322	2	0.00
28/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	2312	2	2312	2	0.00
28/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	2332	2	2332	2	0.00
28/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R210 On 07-August-14			Bond Future	164.71	163.9197	164.7147	163.9197	0.00
28/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	5715	5	5715	5	0.00
28/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	5705	5	5705	5	0.00
28/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	5725	5	5725	5	0.00
28/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R211 On 08-May-14			Bond Future	127.54	127.3918	127.5432	127.3918	390.00
28/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2457	3	2457	3	0.00
28/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2467	3	2467	3	0.00
28/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2447	3	2447	3	0.00
28/03/2014	R211 On 07-August-14			Bond Future	127.86	127.7061	127.8592	127.7061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	141	0	141	0	0.00
28/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	151	0	151	0	0.00
28/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	131	0	131	0	0.00
28/03/2014	R212 On 08-May-14			Bond Future	131.31	130.8373	131.3140	130.8373	21,797.00
28/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
28/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	686	1	686	1	0.00
28/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	696	1	696	1	0.00
28/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	676	1	676	1	0.00
28/03/2014	R212 On 07-August-14			Bond Future	131.53	131.0497	131.5329	131.0497	0.00
28/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	2543	2	2543	2	0.00
28/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	2523	2	2523	2	0.00
28/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	2533	2	2533	2	0.00
28/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R213 On 08-May-14			Bond Future	8.75	86.3106	8.7467	86.3106	21,705.00
28/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	37	0	37	0	0.00
28/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	35	0	35	0	0.00
28/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	39	0	39	0	0.00
28/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	9179	9	9179	9	0.00
28/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	9267	9	9267	9	0.00
28/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	9091	9	9091	9	0.00
28/03/2014	R213 On 07-August-14			Bond Future	8.82	87.5727	8.8229	87.5727	0.00
28/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	3344	3	3344	3	0.00
28/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	3421	4	3421	4	0.00
28/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	3382	3	3382	3	0.00
28/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	3176	3	3176	3	0.00
28/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	3138	3	3138	3	0.00
28/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	3214	3	3214	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2014	R213 On 06-November-14			Bond Future	8.90	85.3741	8.8960	85.3741	0.00
28/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	4192	4	4192	4	0.00
28/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	4264	4	4264	4	0.00
28/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	4228	4	4228	4	0.00
28/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	4575	5	4575	5	0.00
28/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	4614	5	4614	5	0.00
28/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	4535	4	4535	4	0.00
28/03/2014	R214 On 08-May-14			Bond Future	8.95	76.8258	8.9536	76.8258	5,055.00
28/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	2046	2	2046	2	0.00
28/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	2004	2	2004	2	0.00
28/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	2088	2	2088	2	0.00
28/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	1676	2	1676	2	0.00
28/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	1639	2	1639	2	0.00
28/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	1714	2	1714	2	0.00
28/03/2014	R214 On 07-August-14			Bond Future	9.02	77.8562	9.0237	77.8562	0.00
28/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	5795	6	5795	6	0.00
28/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	5698	6	5698	6	0.00
28/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	5746	6	5746	6	0.00
28/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	1750	2	1750	2	0.00
28/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	1797	2	1797	2	0.00
28/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	1773	2	1773	2	0.00
28/03/2014	R214 On 06-November-14			Bond Future	9.09	75.7634	9.0907	75.7634	0.00
28/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	6903	7	6903	7	0.00
28/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	6948	7	6948	7	0.00
28/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	6992	7	6992	7	0.00
28/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	2790	3	2790	3	0.00
28/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	2764	3	2764	3	0.00
28/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	2816	3	2816	3	0.00
28/03/2014	R248 On 08-May-14			Bond Future	9.03	99.2033	9.0297	99.2033	13,515.00
28/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	106	1	106	1	0.00
28/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	310	1	310	1	0.00
28/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	208	1	208	1	0.00
28/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R248 On 07-August-14			Bond Future	9.10	100.5330	9.1022	100.5330	0.00
28/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	5258	6	5258	6	0.00
28/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	5349	6	5349	6	0.00
28/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	5167	6	5167	6	0.00
28/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R248 On 06-November-14			Bond Future	9.17	97.6503	9.1718	97.6503	0.00
28/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	5191	6	5191	6	0.00
28/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	5371	6	5371	6	0.00
28/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	5281	6	5281	6	0.00
28/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
28/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00