



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For April 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	2025 On 08-May-14			Bond Future	113.06	113.0438	113.0567	113.0438	0.00
03/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	2047	2	2047	2	0.00
03/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	2067	2	2067	2	0.00
03/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	2057	2	2057	2	0.00
03/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2025 On 07-August-14			Bond Future	113.59	113.5792	113.5920	113.5792	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
03/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	4602	5	4602	5	0.00
03/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	4582	5	4582	5	0.00
03/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	4592	5	4592	5	0.00
03/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2030 On 08-May-14			Bond Future	8.95	94.5092	8.9526	94.5092	1,991.00
03/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	372	1	372	1	0.00
03/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	293	1	293	1	0.00
03/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	450	1	450	1	0.00
03/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2030 On 07-August-14			Bond Future	9.04	91.8797	9.0448	91.8797	0.00
03/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
03/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
03/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
03/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	347	0	347	0	0.00
03/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	269	0	269	0	0.00
03/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	424	0	424	0	0.00
03/04/2014	2030 On 06-November-14			Bond Future	9.13	93.2872	9.1263	93.2872	0.00
03/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
03/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
03/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
03/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	1045	1	1045	1	0.00
03/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	890	1	890	1	0.00
03/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	968	1	968	1	0.00
03/04/2014	2037 On 08-May-14			Bond Future	9.13	96.5523	9.1302	96.5523	5,914.00
03/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	2132	2	2132	2	0.00
03/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	2306	2	2306	2	0.00
03/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	2219	2	2219	2	0.00
03/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
03/04/2014	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
03/04/2014	2037 On 07-August-14			Bond Future	9.22	93.7020	9.2164	93.7020	3,280.00
03/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
03/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
03/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
03/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	1593	1	1593	1	0.00
03/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	1501	1	1501	1	0.00
03/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	1410	1	1410	1	0.00
03/04/2014	2037 On 06-November-14			Bond Future	9.29	95.0204	9.2928	95.0204	0.00
03/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	3384	4	3384	4	0.00
03/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	3467	4	3467	4	0.00
03/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	3549	4	3549	4	0.00
03/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2038 On 08-May-14			Bond Future	113.37	113.3530	113.3671	113.3530	367.00
03/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	4367	4	4367	4	0.00
03/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	4357	4	4357	4	0.00
03/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	4377	4	4377	4	0.00
03/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2038 On 07-August-14			Bond Future	113.77	113.7520	113.7661	113.7520	0.00
03/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	7756	8	7756	8	0.00
03/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	7766	8	7766	8	0.00
03/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	7776	8	7776	8	0.00
03/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2046 On 08-May-14			Bond Future	110.23	110.2191	110.2331	110.2191	5,218.00
03/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	5883	6	5883	6	0.00
03/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	5873	6	5873	6	0.00
03/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	5893	6	5893	6	0.00
03/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
03/04/2014	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
03/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2046 On 07-August-14			Bond Future	111.85	111.8398	111.8537	111.8398	0.00
03/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	7414	7	7414	7	0.00
03/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	7404	7	7404	7	0.00
03/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	7424	7	7424	7	0.00
03/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2046 On 06-November-14			Bond Future	112.24	112.2230	112.2368	112.2230	0.00
03/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	7807	8	7807	8	0.00
03/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	7787	8	7787	8	0.00
03/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	7797	8	7797	8	0.00
03/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2050 On 08-May-14			Bond Future	118.81	118.7960	118.8110	118.7960	680.00
03/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	3821	4	3821	4	0.00
03/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	3801	4	3801	4	0.00
03/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	3811	4	3811	4	0.00
03/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2050 On 07-August-14			Bond Future	119.15	119.1350	119.1500	119.1350	0.00
03/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	7150	7	7150	7	0.00
03/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	7160	7	7160	7	0.00
03/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	7140	7	7140	7	0.00
03/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
03/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
03/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	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
03/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	AL12 On 08-May-14			Index Future	481.47	482.3430	481.4720	482.3430	0.00
03/04/2014	AL12 On 07-August-14			Index Future	488.49	489.3760	488.4910	489.3760	0.00
03/04/2014	AL12 On 06-November-14			Index Future	495.97	496.8650	495.9650	496.8650	0.00
03/04/2014	AL37 On 08-May-14			Index Future	410.99	411.2520	410.9900	411.2520	0.00
03/04/2014	AL37 On 07-August-14			Index Future	416.98	417.2480	416.9820	417.2480	0.00
03/04/2014	AL7T On 08-May-14			Index Future	481.98	482.4340	481.9800	482.4340	1.00
03/04/2014	AL7T On 07-August-14			Index Future	489.01	489.4690	489.0070	489.4690	0.00
03/04/2014	ALBI On 08-May-14			Index Future	440.23	440.7270	440.2310	440.7270	704.00
03/04/2014	ALBI On 07-August-14			Index Future	446.65	447.1530	446.6490	447.1530	0.00
03/04/2014	ALBI On 06-November-14			Index Future	453.48	453.9960	453.4830	453.9960	0.00
03/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2014	EL28 On 08-May-14			Bond Future	117.78	117.7701	117.7848	117.7701	0.00
03/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	3795	4	3795	4	0.00
03/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	3775	4	3775	4	0.00
03/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	3785	4	3785	4	0.00
03/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
03/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
03/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
03/04/2014	EL28 On 07-August-14			Bond Future	119.52	119.5019	119.5166	119.5019	0.00
03/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	5507	5	5507	5	0.00
03/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	5517	6	5517	6	0.00
03/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	5527	6	5527	6	0.00
03/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
03/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
03/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
03/04/2014	ES33 On 08-May-14			Bond Future	9.73	82.0438	9.7314	82.0438	6,292.00
03/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
03/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
03/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
03/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1347	1	1347	1	0.00
03/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1423	1	1423	1	0.00
03/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1272	1	1272	1	0.00
03/04/2014	ES33 On 07-August-14			Bond Future	9.84	83.1317	9.8351	83.1317	0.00
03/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2289	2	2289	2	0.00
03/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2220	2	2220	2	0.00
03/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2151	2	2151	2	0.00
03/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
03/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
03/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
03/04/2014	ES33 On 06-November-14			Bond Future	9.94	80.6211	9.9366	80.6211	0.00
03/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2444	3	2444	3	0.00
03/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2511	3	2511	3	0.00
03/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2579	3	2579	3	0.00
03/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00

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03/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
03/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
03/04/2014	GOVI On 08-May-14			GOVI	439.10	439.5700	439.0970	439.5700	313.00
03/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
03/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
03/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
03/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	29030	2	29030	2	0.00
03/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	29130	2	29130	2	0.00
03/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	28930	2	28930	2	0.00
03/04/2014	GOVI On 07-August-14			GOVI	445.50	445.9790	445.4990	445.9790	220.00
03/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
03/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
03/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
03/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	144910	14	144910	14	0.00
03/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	145110	14	145110	14	0.00
03/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	145010	14	145010	14	0.00
03/04/2014	GOVI On 06-November-14			GOVI	452.32	452.8040	452.3150	452.8040	0.00
03/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	33250	4	33250	4	0.00
03/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	33050	4	33050	4	0.00
03/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	33150	4	33150	4	0.00
03/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
03/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
03/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
03/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/04/2014	IGOV On 08-May-14			Index Future	205.49	205.5220	205.4910	205.5220	1,266.00
03/04/2014	IGOV On 07-August-14			Index Future	208.51	208.5440	208.5120	208.5440	90.00
03/04/2014	IGOV On 06-November-14			Index Future	211.73	211.7610	211.7270	211.7610	0.00
03/04/2014	ILBI On 08-May-14			Index Future	557.11	556.5310	557.1050	556.5310	0.00
03/04/2014	ILBI On 07-August-14			Index Future	565.13	564.5520	565.1330	564.5520	210.00
03/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
03/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/04/2014	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
03/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/04/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.74	94.2700	5.7400	94.2700	0.00
03/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.81	94.2000	5.8100	94.2000	2,000.00
03/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.06	93.9400	6.0600	93.9400	2,000.00
03/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.13	93.8700	6.1300	93.8700	1,500.00
03/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.32	93.6900	6.3200	93.6900	700.00
03/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.39	93.6200	6.3900	93.6200	1,000.00
03/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.83	93.1800	6.8300	93.1800	0.00
03/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.17	92.8400	7.1700	92.8400	2,850.00
03/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.45	92.5800	7.4500	92.5800	5,000.00
03/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.65	92.3800	7.6500	92.3800	0.00
03/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.83	92.2000	7.8300	92.2000	0.00
03/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	8.01	92.0100	8.0100	92.0100	0.00
03/04/2014	R023 On 08-May-14			Bond Future	8.44	97.4200	8.4363	97.4200	12,906.00
03/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	53	0	53	0	0.00
03/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	55	0	55	0	0.00
03/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	50	0	50	0	0.00
03/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	5147	5	5147	5	0.00
03/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	5208	5	5208	5	0.00
03/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	5269	5	5269	5	0.00
03/04/2014	R023 On 07-August-14			Bond Future	8.54	98.7285	8.5376	98.7285	0.00
03/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2188	2	2188	2	0.00
03/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2244	2	2244	2	0.00
03/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2216	2	2216	2	0.00
03/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	2405	2	2405	2	0.00
03/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	2465	2	2465	2	0.00
03/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	2435	2	2435	2	0.00
03/04/2014	R023 On 06-November-14			Bond Future	8.64	96.3200	8.6364	96.3200	0.00
03/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3015	3	3015	3	0.00
03/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3044	3	3044	3	0.00
03/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	2987	3	2987	3	0.00
03/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	3221	3	3221	3	0.00
03/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	3193	3	3193	3	0.00
03/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	3250	3	3250	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
03/04/2014	R157 On 08-May-14			Bond Future	6.87	110.4902	6.8722	110.4902	22,838.00
03/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2268	2	2268	2	0.00
03/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2281	2	2281	2	0.00
03/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2254	2	2254	2	0.00
03/04/2014	R157 On 07-August-14			Bond Future	7.10	112.1013	7.1026	112.1013	12,800.00
03/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	204	0	204	0	0.00
03/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	208	0	208	0	0.00
03/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	212	0	212	0	0.00
03/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	599	1	599	1	0.00
03/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	592	1	592	1	0.00
03/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	585	1	585	1	0.00
03/04/2014	R157 On 06-November-14			Bond Future	7.39	107.0037	7.3948	107.0037	0.00
03/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	83	0	83	0	0.00
03/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	81	0	81	0	0.00
03/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	84	0	84	0	0.00
03/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	1084	1	1084	1	0.00
03/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	1098	1	1098	1	0.00
03/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	1091	1	1091	1	0.00
03/04/2014	R186 On 08-May-14			Bond Future	8.55	119.1506	8.5485	119.1506	51,619.00
03/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	4832	5	4832	5	0.00
03/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	1134	1	1134	1	1,000.00
03/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	2	0	2	0	0.00
03/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	2	0	2	0	0.00
03/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	1489	2	1489	2	900.00
03/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	9529	10	9529	10	0.00
03/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	2	0	2	0	0.00
03/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	2942	3	2942	3	0.00
03/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	716	1	716	1	10,000.00
03/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	5878	6	5878	6	0.00
03/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	4166	4	4166	4	0.00
03/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	24	0	24	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
03/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	2665	3	2665	3	6,000.00
03/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	1898	2	1898	2	1,933.00
03/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	13041	13	13041	13	0.00
03/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	2392	2	2392	2	0.00
03/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	13139	13	13139	13	0.00
03/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	323	0	323	0	1,500.00
03/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	455	0	455	0	400.00
03/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	9333	9	9333	9	0.00
03/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	3264	3	3264	3	0.00
03/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	988	1	988	1	0.00
03/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	854	1	854	1	900.00
03/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	186	0	186	0	10,000.00
03/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	20	0	20	0	6,000.00
03/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	13236	13	13236	13	0.00
03/04/2014	R186 On 07-August-14			Bond Future	8.64	115.5947	8.6397	115.5947	100.00
03/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	2015	2	2015	2	0.00
03/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	2076	2	2076	2	0.00
03/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	2045	2	2045	2	0.00
03/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	4540	5	4540	5	0.00
03/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	4834	5	4834	5	0.00
03/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	4943	5	4943	5	0.00
03/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	4889	5	4889	5	0.00
03/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	2267	2	2267	2	840.00
03/04/2014	R186 On 06-November-14			Bond Future	8.72	117.3649	8.7246	117.3649	0.00
03/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	6430	7	6430	7	0.00
03/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2428	2	2428	2	0.00
03/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2484	3	2484	3	0.00
03/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2456	3	2456	3	0.00
03/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	7217	7	7217	7	0.00
03/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	7275	7	7275	7	0.00
03/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	7160	7	7160	7	0.00
03/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2921	3	2921	3	2,010.00
03/04/2014	R197 On 08-May-14			Bond Future	280.25	280.2176	280.2492	280.2176	1,912.00
03/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	30239	30	30239	30	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
03/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	30259	30	30259	30	0.00
03/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	30249	30	30249	30	0.00
03/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R197 On 07-August-14			Bond Future	278.55	278.5181	278.5497	278.5181	0.00
03/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	8550	9	8550	9	0.00
03/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	8560	9	8560	9	0.00
03/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	8540	9	8540	9	0.00
03/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R201 On 08-May-14			Bond Future	6.42	104.7945	6.4184	104.7945	0.00
03/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	1008	1	1008	1	0.00
03/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	996	1	996	1	0.00
03/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	1002	1	1002	1	0.00
03/04/2014	R201 On 07-August-14			Bond Future	6.74	101.9115	6.7407	101.9115	0.00
03/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	65	0	65	0	0.00
03/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	64	0	64	0	0.00
03/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	65	0	65	0	0.00
03/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	585	1	585	1	0.00
03/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	582	1	582	1	0.00
03/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	579	1	579	1	0.00
03/04/2014	R202 On 08-May-14			Bond Future	218.47	218.4456	218.4719	218.4456	44,663.00
03/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	4937	5	4937	5	0.00
03/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	4943	5	4943	5	0.00
03/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	4950	5	4950	5	0.00
03/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	1472	2	1472	2	0.00
03/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	1475	2	1475	2	0.00
03/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	1468	2	1468	2	0.00
03/04/2014	R202 On 07-August-14			Bond Future	218.59	218.5666	218.5927	218.5666	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
03/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	12221	12	12221	12	0.00
03/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	12214	12	12214	12	0.00
03/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	12206	12	12206	12	0.00
03/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	1621	2	1621	2	0.00
03/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	1623	2	1623	2	0.00
03/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	1619	2	1619	2	0.00
03/04/2014	R203 On 08-May-14			Bond Future	7.69	102.9706	7.6943	102.9706	16,949.00
03/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	22	0	22	0	29.00
03/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	243	0	243	0	16.00
03/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5925	6	5925	6	0.00
03/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	1109	1	1109	1	0.00
03/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5863	6	5863	6	0.00
03/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2562	3	2562	3	0.00
03/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5894	6	5894	6	0.00
03/04/2014	R203 On 07-August-14			Bond Future	7.86	104.4720	7.8554	104.4720	0.00
03/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	443	0	443	0	0.00
03/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	435	0	435	0	0.00
03/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	428	0	428	0	0.00
03/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	174	0	174	0	46.00
03/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1959	2	1959	2	0.00
03/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1939	2	1939	2	0.00
03/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1979	2	1979	2	0.00
03/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2982	3	2982	3	0.00
03/04/2014	R203 On 06-November-14			Bond Future	8.02	101.9073	8.0225	101.9073	0.00
03/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	389	0	389	0	14.00
03/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	320	0	320	0	45.00
03/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	329	0	329	0	0.00
03/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	324	0	324	0	0.00
03/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	3047	3	3047	3	0.00
03/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	3341	3	3341	3	0.00
03/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	3298	3	3298	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
03/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	3320	3	3320	3	0.00
03/04/2014	R203 On 05-February-15			Bond Future	8.20	103.5284	8.2033	103.5284	0.00
03/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	980	1	980	1	55.00
03/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1703	2	1703	2	0.00
03/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1690	2	1690	2	0.00
03/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1716	2	1716	2	0.00
03/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1367	1	1367	1	0.00
03/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1357	1	1357	1	0.00
03/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	2167	2	2167	2	0.00
03/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1377	1	1377	1	0.00
03/04/2014	R204 On 08-May-14			Bond Future	7.93	103.4561	7.9330	103.4561	31,046.00
03/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	7530	7	7530	7	0.00
03/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	7447	7	7447	7	0.00
03/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	7488	7	7488	7	0.00
03/04/2014	R204 On 07-August-14			Bond Future	8.07	100.9317	8.0726	100.9317	300.00
03/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	910	1	910	1	0.00
03/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	538	1	538	1	0.00
03/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	519	1	519	1	0.00
03/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	528	1	528	1	0.00
03/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1973	2	1973	2	530.00
03/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2834	3	2834	3	0.00
03/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2779	3	2779	3	0.00
03/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2807	3	2807	3	0.00
03/04/2014	R204 On 06-November-14			Bond Future	8.21	102.4771	8.2069	102.4771	0.00
03/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	431	0	431	0	0.00
03/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	438	0	438	0	0.00
03/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1473	2	1473	2	0.00
03/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	425	0	425	0	0.00
03/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4661	5	4661	5	0.00
03/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	2217	2	2217	2	1,270.00
03/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	4631	5	4631	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4691	5	4691	5	0.00
03/04/2014	R207 On 08-May-14			Bond Future	8.18	98.2548	8.1844	98.2548	19,048.00
03/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	9137	9	9137	9	0.00
03/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	9186	9	9186	9	0.00
03/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	9089	9	9089	9	0.00
03/04/2014	R207 On 07-August-14			Bond Future	8.32	96.0464	8.3162	96.0464	100.00
03/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	651	1	651	1	0.00
03/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	662	1	662	1	0.00
03/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	674	1	674	1	0.00
03/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	3277	3	3277	3	0.00
03/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	3309	3	3309	3	0.00
03/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	3246	3	3246	3	0.00
03/04/2014	R207 On 06-November-14			Bond Future	8.44	97.5173	8.4367	97.5173	0.00
03/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	637	1	637	1	0.00
03/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	655	1	655	1	0.00
03/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	646	1	646	1	0.00
03/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	5153	5	5153	5	0.00
03/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	5119	5	5119	5	0.00
03/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	5086	5	5086	5	0.00
03/04/2014	R208 On 08-May-14			Bond Future	8.31	92.7890	8.3063	92.7890	11,721.00
03/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	10576	11	10576	11	0.00
03/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	10464	10	10464	10	0.00
03/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	10520	10	10520	10	0.00
03/04/2014	R208 On 07-August-14			Bond Future	8.42	94.1420	8.4205	94.1420	100.00
03/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	771	1	771	1	0.00
03/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	1588	2	1588	2	0.00
03/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	758	1	758	1	0.00
03/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	784	1	784	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
03/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	2257	2	2257	2	630.00
03/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	3774	4	3774	4	0.00
03/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	3737	4	3737	4	0.00
03/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	3810	4	3810	4	0.00
03/04/2014	R208 On 06-November-14			Bond Future	8.53	92.1844	8.5304	92.1844	0.00
03/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	734	1	734	1	0.00
03/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	754	1	754	1	0.00
03/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	744	1	744	1	0.00
03/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2435	2	2435	2	0.00
03/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	5867	6	5867	6	0.00
03/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	2575	3	2575	3	1,520.00
03/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	5906	6	5906	6	0.00
03/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	5828	6	5828	6	0.00
03/04/2014	R209 On 08-May-14			Bond Future	9.05	74.3780	9.0513	74.3780	25,078.00
03/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	4455	5	4455	5	0.00
03/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	15	0	15	0	0.00
03/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	3723	4	3723	4	0.00
03/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	14	0	14	0	0.00
03/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	13	0	13	0	0.00
03/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	5758	6	5758	6	0.00
03/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	316	0	316	0	640.00
03/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	1432	2	1432	2	640.00
03/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	5158	5	5158	5	0.00
03/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	9812	10	9812	10	0.00
03/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	9992	10	9992	10	0.00
03/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	326	0	326	0	883.00
03/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	9902	10	9902	10	0.00
03/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	489	0	489	0	640.00
03/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1816	2	1816	2	0.00
03/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	4617	5	4617	5	0.00
03/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	219	0	219	0	7,262.00
03/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	155	0	155	0	10,000.00
03/04/2014	R209 On 07-August-14			Bond Future	9.13	75.4625	9.1282	75.4625	100.00
03/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	2868	3	2868	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
03/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	2903	3	2903	3	0.00
03/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	2834	3	2834	3	0.00
03/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	3408	3	3408	3	0.00
03/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	3487	3	3487	3	0.00
03/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	3447	3	3447	3	0.00
03/04/2014	R209 On 06-November-14			Bond Future	9.20	73.4709	9.2009	73.4709	0.00
03/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	3506	4	3506	4	0.00
03/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3538	4	3538	4	0.00
03/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	3571	4	3571	4	0.00
03/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	5064	5	5064	5	0.00
03/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4979	5	4979	5	0.00
03/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	5021	5	5021	5	0.00
03/04/2014	R210 On 08-May-14			Bond Future	163.59	163.5739	163.5932	163.5739	719.00
03/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	3593	4	3593	4	0.00
03/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	3583	4	3583	4	0.00
03/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	3603	4	3603	4	0.00
03/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R210 On 07-August-14			Bond Future	166.00	165.9791	165.9985	165.9791	0.00
03/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	6998	7	6998	7	0.00
03/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	6988	7	6988	7	0.00
03/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	7008	7	7008	7	0.00
03/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R211 On 08-May-14			Bond Future	127.65	127.7073	127.6497	127.7073	390.00
03/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2350	2	2350	2	0.00
03/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2360	2	2360	2	0.00
03/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2340	2	2340	2	0.00
03/04/2014	R211 On 07-August-14			Bond Future	127.96	128.0209	127.9621	128.0209	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
03/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	38	0	38	0	0.00
03/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	48	0	48	0	0.00
03/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	28	0	28	0	0.00
03/04/2014	R212 On 08-May-14			Bond Future	132.15	132.1309	132.1455	132.1309	21,797.00
03/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	146	0	146	0	0.00
03/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	136	0	136	0	0.00
03/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	156	0	156	0	0.00
03/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R212 On 07-August-14			Bond Future	132.37	132.3568	132.3714	132.3568	0.00
03/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	3381	3	3381	3	0.00
03/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	3361	3	3361	3	0.00
03/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	3371	3	3371	3	0.00
03/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R213 On 08-May-14			Bond Future	8.91	85.1076	8.9133	85.1076	21,707.00
03/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	7	0	7	0	0.00
03/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	6	0	6	0	0.00
03/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	7	0	7	0	0.00
03/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	10425	10	10425	10	0.00
03/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	10514	10	10514	10	0.00
03/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	10336	10	10336	10	0.00
03/04/2014	R213 On 07-August-14			Bond Future	9.00	86.3486	8.9950	86.3486	0.00
03/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	2566	3	2566	3	0.00
03/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	2634	3	2634	3	0.00
03/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	2600	3	2600	3	0.00
03/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3692	4	3692	4	0.00
03/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3650	4	3650	4	0.00
03/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3734	4	3734	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
03/04/2014	R213 On 06-November-14			Bond Future	9.07	84.1288	9.0738	84.1288	0.00
03/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	3382	3	3382	3	0.00
03/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	3446	4	3446	4	0.00
03/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	3414	4	3414	4	0.00
03/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	5081	5	5081	5	0.00
03/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	5125	5	5125	5	0.00
03/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	5038	5	5038	5	0.00
03/04/2014	R214 On 08-May-14			Bond Future	9.12	75.3405	9.1206	75.3405	5,055.00
03/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	1231	1	1231	1	0.00
03/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	1199	1	1199	1	0.00
03/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	1264	1	1264	1	0.00
03/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	2178	2	2178	2	0.00
03/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	2132	2	2132	2	0.00
03/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	2226	2	2226	2	0.00
03/04/2014	R214 On 07-August-14			Bond Future	9.20	76.3460	9.1958	76.3460	0.00
03/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	4794	5	4794	5	0.00
03/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	4704	5	4704	5	0.00
03/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	4749	5	4749	5	0.00
03/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	2089	2	2089	2	0.00
03/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	2143	2	2143	2	0.00
03/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	2116	2	2116	2	0.00
03/04/2014	R214 On 06-November-14			Bond Future	9.27	74.2277	9.2681	74.2277	0.00
03/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	5940	6	5940	6	0.00
03/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	5983	6	5983	6	0.00
03/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	6025	6	6025	6	0.00
03/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	3187	3	3187	3	0.00
03/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	3158	3	3158	3	0.00
03/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	3216	3	3216	3	0.00
03/04/2014	R248 On 08-May-14			Bond Future	9.21	97.2043	9.2067	97.2043	13,515.00
03/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
03/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	1576	1	1576	1	0.00
03/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	1474	1	1474	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
03/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	1678	1	1678	1	0.00
03/04/2014	R248 On 07-August-14			Bond Future	9.28	98.5004	9.2850	98.5004	0.00
03/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	3445	4	3445	4	0.00
03/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	3536	4	3536	4	0.00
03/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	3353	4	3353	4	0.00
03/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R248 On 06-November-14			Bond Future	9.36	95.5838	9.3603	95.5838	0.00
03/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	3347	4	3347	4	0.00
03/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	3527	4	3527	4	0.00
03/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	3437	4	3437	4	0.00
03/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
03/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00