



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 17/03/2014 To: 17/03/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	2025 On 08-May-14			Bond Future	110.86	110.8642	110.8629	110.8642	0.00
17/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
17/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
17/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
17/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	127	0	0	0	0.00
17/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	137	0	0	0	0.00
17/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	147	0	0	0	0.00
17/03/2014	2025 On 07-August-14			Bond Future	111.38	111.3859	111.3833	111.3859	0.00
17/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	2393	2	2	2	0.00
17/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	2373	2	2	2	0.00
17/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	2383	2	2	2	0.00
17/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2030 On 08-May-14			Bond Future	9.07	93.7112	93.3231	93.7112	1,559.00
17/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
17/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
17/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
17/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	505	0	1	0	0.00
17/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	583	0	1	0	0.00
17/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	661	0	1	0	0.00
17/03/2014	2030 On 07-August-14			Bond Future	9.17	91.0815	90.6868	91.0815	0.00
17/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
17/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
17/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
17/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	1305	1	1	1	0.00
17/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	1227	1	1	1	0.00
17/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	1382	1	1	1	0.00
17/03/2014	2030 On 06-November-14			Bond Future	9.25	92.4854	92.0838	92.4854	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
17/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
17/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
17/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
17/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	2010	2	2	2	0.00
17/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	1855	1	2	1	0.00
17/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	1932	2	2	2	0.00
17/03/2014	2037 On 08-May-14			Bond Future	9.20	96.1050	95.7477	96.1050	5,914.00
17/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	1502	2	2	2	0.00
17/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	1676	2	2	2	0.00
17/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	1589	2	2	2	0.00
17/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2037 On 07-August-14			Bond Future	9.29	93.2601	92.8964	93.2601	3,280.00
17/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
17/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
17/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
17/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	2221	2	2	2	0.00
17/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	2130	2	2	2	0.00
17/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	2038	2	2	2	0.00
17/03/2014	2037 On 06-November-14			Bond Future	9.36	94.5804	94.2103	94.5804	0.00
17/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	2754	3	3	3	0.00
17/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	2837	3	3	3	0.00
17/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	2920	3	3	3	0.00
17/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2038 On 08-May-14			Bond Future	111.00	111.0027	111.0023	111.0027	57.00
17/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	2002	2	2	2	0.00
17/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	1992	2	2	2	0.00
17/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	2012	2	2	2	0.00
17/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00

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17/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2038 On 07-August-14			Bond Future	111.38	111.3861	111.3845	111.3861	0.00
17/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	5374	5	5	5	0.00
17/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	5384	5	5	5	0.00
17/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	5394	5	5	5	0.00
17/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2046 On 08-May-14			Bond Future	108.19	108.1884	108.1882	108.1884	5,218.00
17/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3838	4	4	4	0.00
17/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3828	4	4	4	0.00
17/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3848	4	4	4	0.00
17/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2046 On 07-August-14			Bond Future	109.79	109.7926	109.7912	109.7926	0.00
17/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	5351	5	5	5	0.00
17/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	5341	5	5	5	0.00
17/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	5361	5	5	5	0.00
17/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2046 On 06-November-14			Bond Future	110.16	110.1609	110.1588	110.1609	0.00
17/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5729	6	6	6	0.00
17/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	5709	6	6	6	0.00
17/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	5719	6	6	6	0.00
17/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2050 On 08-May-14			Bond Future	115.58	115.5764	115.5764	115.5764	472.00
17/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	586	1	1	1	0.00
17/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	566	1	1	1	0.00
17/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	576	1	1	1	0.00

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17/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2050 On 07-August-14			Bond Future	115.89	115.8868	115.8857	115.8868	0.00
17/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	3886	4	4	4	0.00
17/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	3896	4	4	4	0.00
17/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	3876	4	4	4	0.00
17/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
17/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
17/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	AL37 On 08-May-14			Index Future	409.87	410.4770	409.8690	410.4770	0.00
17/03/2014	AL37 On 07-August-14			Index Future	415.89	416.5130	415.8880	416.5130	0.00
17/03/2014	AL7T On 08-May-14			Index Future	480.97	481.8820	480.9680	481.8820	1.00
17/03/2014	AL7T On 07-August-14			Index Future	488.03	488.9670	488.0310	488.9670	0.00
17/03/2014	ALBI On 08-May-14			Index Future	438.11	439.1060	438.1120	439.1060	704.00
17/03/2014	ALBI On 07-August-14			Index Future	444.55	445.5620	444.5460	445.5620	0.00
17/03/2014	ALBI On 06-November-14			Index Future	451.38	452.4220	451.3830	452.4220	0.00
17/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2014	EL28 On 08-May-14			Bond Future	115.60	115.6023	115.6019	115.6023	0.00
17/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1612	2	2	2	0.00
17/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1592	2	2	2	0.00
17/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1602	2	2	2	0.00
17/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
17/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
17/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
17/03/2014	EL28 On 07-August-14			Bond Future	117.32	117.3166	117.3150	117.3166	0.00
17/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3305	3	3	3	0.00
17/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3315	3	3	3	0.00
17/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3325	3	3	3	0.00
17/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
17/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
17/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
17/03/2014	ES33 On 08-May-14			Bond Future	9.81	81.5825	81.2946	81.5825	6,292.00
17/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
17/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
17/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
17/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1956	2	2	2	0.00
17/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2032	2	2	2	0.00
17/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1881	2	2	2	0.00
17/03/2014	ES33 On 07-August-14			Bond Future	9.92	82.6737	82.3807	82.6737	0.00
17/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1681	2	2	2	0.00
17/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1612	2	2	2	0.00
17/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1543	2	2	2	0.00
17/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
17/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
17/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
17/03/2014	ES33 On 06-November-14			Bond Future	10.02	80.1635	79.8653	80.1635	0.00

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17/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1833	2	2	2	0.00
17/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1901	2	2	2	0.00
17/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1968	2	2	2	0.00
17/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
17/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
17/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
17/03/2014	GOVI On 08-May-14			GOVI	437.05	437.9920	437.0490	437.9920	310.00
17/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
17/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
17/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
17/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	49510	4	5	4	0.00
17/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	49610	4	5	4	0.00
17/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	49410	4	5	4	0.00
17/03/2014	GOVI On 07-August-14			GOVI	443.47	444.4320	443.4670	444.4320	175.00
17/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
17/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
17/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
17/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	165230	16	17	16	0.00
17/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	165430	16	17	16	0.00
17/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	165330	16	17	16	0.00
17/03/2014	GOVI On 06-November-14			GOVI	450.29	451.2740	450.2880	451.2740	0.00
17/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	12980	2	1	2	0.00
17/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	12780	2	1	2	0.00
17/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	12880	2	1	2	0.00
17/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
17/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
17/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
17/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/03/2014	IGOV On 08-May-14			Index Future	202.03	202.0340	202.0290	202.0340	1,266.00
17/03/2014	IGOV On 07-August-14			Index Future	205.02	205.0290	205.0200	205.0290	90.00
17/03/2014	IGOV On 06-November-14			Index Future	208.20	208.2100	208.1980	208.2100	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
17/03/2014	ILBI On 08-May-14			Index Future	547.24	547.2400	547.2350	547.2400	0.00
17/03/2014	ILBI On 07-August-14			Index Future	555.14	555.1470	555.1390	555.1470	210.00
17/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/03/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.74	94.2400	94.2600	94.2400	3,000.00
17/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.90	94.0800	94.1000	94.0800	0.00
17/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.97	94.0000	94.0300	94.0000	2,000.00
17/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.17	93.8100	93.8300	93.8100	2,000.00
17/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.24	93.7300	93.7600	93.7300	1,000.00
17/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.47	93.5200	93.5300	93.5200	600.00
17/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.54	93.4400	93.4600	93.4400	1,000.00
17/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
17/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.39	92.6100	92.6100	92.6100	2,850.00
17/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.67	92.3300	92.3300	92.3300	5,400.00
17/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.86	92.1400	92.1400	92.1400	0.00
17/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.03	91.8900	91.9700	91.8900	0.00
17/03/2014	R023 On 08-May-14			Bond Future	8.48	97.2881	97.0815	97.2881	12,886.00
17/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	140	0	0	0	0.00
17/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	145	0	0	0	0.00
17/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	135	0	0	0	0.00
17/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	5490	5	5	5	0.00
17/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5549	5	6	5	0.00
17/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5608	5	6	5	0.00
17/03/2014	R023 On 07-August-14			Bond Future	8.58	98.6065	98.3957	98.6065	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
17/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2393	3	2	3	0.00
17/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2448	3	2	3	0.00
17/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2420	3	2	3	0.00
17/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2856	3	3	3	0.00
17/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2918	3	3	3	0.00
17/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2887	3	3	3	0.00
17/03/2014	R023 On 06-November-14			Bond Future	8.68	96.2052	95.9902	96.2052	0.00
17/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3235	3	3	3	0.00
17/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3263	3	3	3	0.00
17/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3208	3	3	3	0.00
17/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3684	4	4	4	0.00
17/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3655	4	4	4	0.00
17/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3714	4	4	4	0.00
17/03/2014	R157 On 08-May-14			Bond Future	7.06	110.2716	110.2301	110.2716	25,346.00
17/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2524	2	3	2	0.00
17/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2537	2	3	2	0.00
17/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2510	2	3	2	0.00
17/03/2014	R157 On 07-August-14			Bond Future	7.33	111.8930	111.8498	111.8930	13,000.00
17/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	168	0	0	0	0.00
17/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	171	0	0	0	0.00
17/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	174	0	0	0	0.00
17/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	810	1	1	1	0.00
17/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	802	1	1	1	0.00
17/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	794	1	1	1	0.00
17/03/2014	R157 On 06-November-14			Bond Future	7.68	106.8025	106.7576	106.8025	0.00
17/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	72	0	0	0	0.00
17/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	71	0	0	0	0.00
17/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	73	0	0	0	0.00
17/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1315	1	1	1	0.00
17/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1329	1	1	1	0.00
17/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1322	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2014	R186 On 08-May-14			Bond Future	8.61	118.7626	118.4720	118.7626	51,559.00
17/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	4712	5	5	5	0.00
17/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1370	2	1	2	1,000.00
17/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	11	0	0	0	0.00
17/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	12	0	0	0	0.00
17/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	9097	9	9	9	0.00
17/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	1709	2	2	2	900.00
17/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	11	0	0	0	0.00
17/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	5663	6	6	6	0.00
17/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3023	3	3	3	0.00
17/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	951	1	1	1	10,000.00
17/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4114	4	4	4	0.00
17/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	2776	3	3	3	6,000.00
17/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	74	0	0	0	1,933.00
17/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	13568	13	14	13	0.00
17/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	2635	3	3	3	1,933.00
17/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	3145	3	3	3	0.00
17/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	13665	13	14	13	0.00
17/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	720	1	1	1	1,500.00
17/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	920	1	1	1	400.00
17/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1616	2	2	2	0.00
17/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	9900	10	10	10	0.00
17/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	4017	4	4	4	0.00
17/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	488	0	0	0	10,000.00
17/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	1452	1	1	1	900.00
17/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	13762	13	14	13	0.00
17/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	104	0	0	0	6,000.00
17/03/2014	R186 On 07-August-14			Bond Future	8.70	115.2155	114.9195	115.2155	100.00
17/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2122	2	2	2	0.00
17/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2182	2	2	2	0.00
17/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2152	2	2	2	0.00
17/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	4521	5	5	5	0.00
17/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	5452	5	5	5	0.00
17/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	5562	5	6	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
17/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	5507	5	6	5	0.00
17/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2758	3	3	3	840.00
17/03/2014	R186 On 06-November-14			Bond Future	8.79	116.9909	116.6892	116.9909	0.00
17/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6367	7	6	7	0.00
17/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2521	3	3	3	0.00
17/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2577	3	3	3	0.00
17/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2549	3	3	3	0.00
17/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	7819	8	8	8	0.00
17/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	7876	8	8	8	0.00
17/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	7761	8	8	8	0.00
17/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3366	3	3	3	2,010.00
17/03/2014	R197 On 08-May-14			Bond Future	275.52	275.5213	275.5179	275.5213	1,912.00
17/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	25508	26	26	26	0.00
17/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	25528	26	26	26	0.00
17/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	25518	26	26	26	0.00
17/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R197 On 07-August-14			Bond Future	273.80	273.8034	273.7972	273.8034	0.00
17/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	3797	4	4	4	0.00
17/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	3807	4	4	4	0.00
17/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	3787	4	4	4	0.00
17/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R201 On 08-May-14			Bond Future	6.64	104.6791	104.6624	104.6791	0.00
17/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1139	1	1	1	0.00
17/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1127	1	1	1	0.00
17/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1133	1	1	1	0.00
17/03/2014	R201 On 07-August-14			Bond Future	7.08	101.8071	101.7891	101.8071	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
17/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	54	0	0	0	0.00
17/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	53	0	0	0	0.00
17/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	54	0	0	0	0.00
17/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	694	1	1	1	0.00
17/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	691	1	1	1	0.00
17/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	688	1	1	1	0.00
17/03/2014	R202 On 08-May-14			Bond Future	214.15	214.1494	214.1482	214.1494	44,663.00
17/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	3063	3	3	3	0.00
17/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	3067	3	3	3	0.00
17/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	3072	3	3	3	0.00
17/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	3919	4	4	4	0.00
17/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	3924	4	4	4	0.00
17/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	3913	4	4	4	0.00
17/03/2014	R202 On 07-August-14			Bond Future	214.24	214.2424	214.2390	214.2424	0.00
17/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	9282	9	9	9	0.00
17/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	9276	9	9	9	0.00
17/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	9269	9	9	9	0.00
17/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	3037	3	3	3	0.00
17/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	3040	3	3	3	0.00
17/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	3033	3	3	3	0.00
17/03/2014	R203 On 08-May-14			Bond Future	7.78	102.7783	102.6760	102.7783	16,949.00
17/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	46	0	0	0	29.00
17/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	299	0	0	0	16.00
17/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6165	6	6	6	0.00
17/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1404	1	1	1	0.00
17/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2825	3	3	3	0.00
17/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	6102	6	6	6	0.00
17/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	6133	6	6	6	0.00
17/03/2014	R203 On 07-August-14			Bond Future	7.94	104.2895	104.1846	104.2895	0.00
17/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	474	1	0	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
17/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	467	1	0	1	0.00
17/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	459	0	0	0	0.00
17/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	205	0	0	0	46.00
17/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2222	2	2	2	0.00
17/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2202	2	2	2	0.00
17/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2242	2	2	2	0.00
17/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3243	3	3	3	0.00
17/03/2014	R203 On 06-November-14			Bond Future	8.11	101.7315	101.6241	101.7315	0.00
17/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	405	0	0	0	14.00
17/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	337	0	0	0	45.00
17/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	346	0	0	0	0.00
17/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	342	0	0	0	0.00
17/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3289	3	3	3	0.00
17/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3585	4	4	4	0.00
17/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3542	3	4	3	0.00
17/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3563	3	4	3	0.00
17/03/2014	R204 On 08-May-14			Bond Future	8.02	103.2593	103.0484	103.2593	31,051.00
17/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7783	8	8	8	0.00
17/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7866	8	8	8	0.00
17/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7824	8	8	8	0.00
17/03/2014	R204 On 07-August-14			Bond Future	8.16	100.7446	100.5295	100.7446	300.00
17/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	941	1	1	1	0.00
17/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	577	1	1	1	0.00
17/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	558	1	1	1	0.00
17/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	568	1	1	1	0.00
17/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2333	2	2	2	530.00
17/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3203	3	3	3	0.00
17/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3148	3	3	3	0.00
17/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3175	3	3	3	0.00
17/03/2014	R204 On 06-November-14			Bond Future	8.30	102.2968	102.0774	102.2968	0.00
17/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	456	1	0	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
17/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	462	1	0	1	0.00
17/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1468	2	1	2	0.00
17/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	450	0	0	0	0.00
17/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	5011	5	5	5	0.00
17/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2537	2	3	2	1,270.00
17/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	4981	5	5	5	0.00
17/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	5041	5	5	5	0.00
17/03/2014	R207 On 08-May-14			Bond Future	8.28	97.9260	97.7533	97.9260	19,048.00
17/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9556	9	10	9	0.00
17/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9605	9	10	9	0.00
17/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9508	9	10	9	0.00
17/03/2014	R207 On 07-August-14			Bond Future	8.42	95.7248	95.5485	95.7248	100.00
17/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	668	1	1	1	0.00
17/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	678	1	1	1	0.00
17/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	689	1	1	1	0.00
17/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3708	4	4	4	0.00
17/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3740	4	4	4	0.00
17/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3676	4	4	4	0.00
17/03/2014	R207 On 06-November-14			Bond Future	8.54	97.1999	97.0200	97.1999	0.00
17/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	646	1	1	1	0.00
17/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	663	1	1	1	0.00
17/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	654	1	1	1	0.00
17/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5574	5	6	5	0.00
17/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5540	5	6	5	0.00
17/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5506	5	6	5	0.00
17/03/2014	R208 On 08-May-14			Bond Future	8.40	92.4869	92.2927	92.4869	11,730.00
17/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	11029	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	10917	11	11	11	0.00
17/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	10973	11	11	11	0.00
17/03/2014	R208 On 07-August-14			Bond Future	8.52	93.8470	93.6490	93.8470	100.00
17/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	807	1	1	1	0.00
17/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1588	2	2	2	0.00
17/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	795	1	1	1	0.00
17/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	820	1	1	1	0.00
17/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2706	3	3	3	630.00
17/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	4258	4	4	4	0.00
17/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	4222	4	4	4	0.00
17/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4295	4	4	4	0.00
17/03/2014	R208 On 06-November-14			Bond Future	8.63	91.8936	91.6918	91.8936	0.00
17/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	761	1	1	1	0.00
17/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	780	1	1	1	0.00
17/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	770	1	1	1	0.00
17/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2396	3	2	3	0.00
17/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6340	6	6	6	0.00
17/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	2983	3	3	3	1,520.00
17/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6380	6	6	6	0.00
17/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	6301	6	6	6	0.00
17/03/2014	R209 On 08-May-14			Bond Future	9.13	73.9452	73.6511	73.9452	25,078.00
17/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4270	5	4	5	0.00
17/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	52	0	0	0	0.00
17/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	50	0	0	0	0.00
17/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	3620	4	4	4	0.00
17/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	48	0	0	0	0.00
17/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	5446	6	5	6	0.00
17/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	4901	5	5	5	0.00
17/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	481	1	0	1	640.00
17/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1595	2	2	2	640.00
17/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	10431	10	10	10	0.00
17/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	10609	10	11	10	0.00
17/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	723	1	1	1	883.00
17/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	10520	10	11	10	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
17/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	968	1	1	1	640.00
17/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2562	2	3	2	0.00
17/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	544	1	1	1	7,262.00
17/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	425	0	0	0	10,000.00
17/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	5364	5	5	5	0.00
17/03/2014	R209 On 07-August-14			Bond Future	9.21	75.0327	74.7334	75.0327	100.00
17/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	2897	3	3	3	0.00
17/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	2929	3	3	3	0.00
17/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	2864	3	3	3	0.00
17/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	4016	4	4	4	0.00
17/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	4100	4	4	4	0.00
17/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	4058	4	4	4	0.00
17/03/2014	R209 On 06-November-14			Bond Future	9.28	73.0414	72.7369	73.0414	0.00
17/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3516	4	4	4	0.00
17/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3547	4	4	4	0.00
17/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	3578	4	4	4	0.00
17/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5658	6	6	6	0.00
17/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5570	5	6	5	0.00
17/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5614	5	6	5	0.00
17/03/2014	R210 On 08-May-14			Bond Future	160.60	160.5998	160.5985	160.5998	719.00
17/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	598	1	1	1	0.00
17/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	588	1	1	1	0.00
17/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	608	1	1	1	0.00
17/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R210 On 07-August-14			Bond Future	162.98	162.9809	162.9779	162.9809	0.00
17/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3978	4	4	4	0.00
17/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3968	4	4	4	0.00
17/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	3988	4	4	4	0.00
17/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R210 On 07-August-14	158.99	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
17/03/2014	R211 On 08-May-14			Bond Future	127.34	127.3436	127.3390	127.3436	390.00
17/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2661	3	3	3	0.00
17/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2671	3	3	3	0.00
17/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2651	3	3	3	0.00
17/03/2014	R211 On 07-August-14			Bond Future	127.67	127.6740	127.6680	127.6740	0.00
17/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	332	0	0	0	0.00
17/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	342	0	0	0	0.00
17/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	322	0	0	0	0.00
17/03/2014	R212 On 08-May-14			Bond Future	129.75	129.7540	129.7524	129.7540	21,797.00
17/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	2248	2	2	2	0.00
17/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	2258	2	2	2	0.00
17/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	2238	2	2	2	0.00
17/03/2014	R212 On 07-August-14			Bond Future	129.97	129.9681	129.9651	129.9681	0.00
17/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	975	1	1	1	0.00
17/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	955	1	1	1	0.00
17/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	965	1	1	1	0.00
17/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R213 On 08-May-14			Bond Future	9.04	84.2816	83.9463	84.2816	21,705.00
17/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	23	0	0	0	0.00
17/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	22	0	0	0	0.00
17/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	24	0	0	0	0.00
17/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	11379	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	11468	11	11	11	0.00
17/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	11291	11	11	11	0.00
17/03/2014	R213 On 07-August-14			Bond Future	9.12	85.5209	85.1797	85.5209	0.00
17/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2425	3	2	3	0.00
17/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	2486	3	2	3	0.00
17/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	2455	3	2	3	0.00
17/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4489	4	4	4	0.00
17/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4444	4	4	4	0.00
17/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4535	4	5	4	0.00
17/03/2014	R213 On 06-November-14			Bond Future	9.20	83.2961	82.9490	83.2961	0.00
17/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3195	3	3	3	0.00
17/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3255	3	3	3	0.00
17/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3225	3	3	3	0.00
17/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5841	6	6	6	0.00
17/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5887	6	6	6	0.00
17/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5796	6	6	6	0.00
17/03/2014	R214 On 08-May-14			Bond Future	9.21	74.8581	74.4740	74.8581	5,055.00
17/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1342	2	1	2	0.00
17/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1313	2	1	2	0.00
17/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1371	2	1	2	0.00
17/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	3005	3	3	3	0.00
17/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	2955	3	3	3	0.00
17/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	3055	3	3	3	0.00
17/03/2014	R214 On 07-August-14			Bond Future	9.29	75.8657	75.4751	75.8657	0.00
17/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	4580	5	5	5	0.00
17/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	4496	5	4	5	0.00
17/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	4538	5	5	5	0.00
17/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2592	2	3	2	0.00
17/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2652	3	3	3	0.00
17/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2622	3	3	3	0.00
17/03/2014	R214 On 06-November-14			Bond Future	9.36	73.7471	73.3498	73.7471	0.00
17/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	5641	6	6	6	0.00
17/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	5680	6	6	6	0.00
17/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	5720	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3607	3	4	3	0.00
17/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3576	3	4	3	0.00
17/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3638	4	4	4	0.00
17/03/2014	R248 On 08-May-14			Bond Future	9.29	96.6333	96.1931	96.6333	13,515.00
17/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
17/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	2395	2	2	2	0.00
17/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	2293	2	2	2	0.00
17/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	2497	2	2	2	0.00
17/03/2014	R248 On 07-August-14			Bond Future	9.37	97.9329	97.4852	97.9329	0.00
17/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	2625	3	3	3	0.00
17/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	2716	3	3	3	0.00
17/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	2533	3	3	3	0.00
17/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R248 On 06-November-14			Bond Future	9.45	95.0164	94.5611	95.0164	0.00
17/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	2523	3	3	3	0.00
17/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	2702	3	3	3	0.00
17/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	2613	3	3	3	0.00
17/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
17/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00