



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 18/03/2014 To: 18/03/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	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
18/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	2025 On 08-May-14			Bond Future	110.86	110.8629	110.8592	110.8629	0.00
18/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
18/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
18/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
18/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	131	0	0	0	0.00
18/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	141	0	0	0	0.00
18/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	151	0	0	0	0.00
18/03/2014	2025 On 07-August-14			Bond Future	111.38	111.3833	111.3780	111.3833	0.00
18/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	2388	2	2	2	0.00
18/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	2368	2	2	2	0.00
18/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	2378	2	2	2	0.00
18/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2030 On 08-May-14			Bond Future	9.10	93.3231	93.1210	93.3231	1,559.00
18/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
18/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
18/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
18/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	707	1	1	1	0.00
18/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	785	1	1	1	0.00
18/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	864	1	1	1	0.00
18/03/2014	2030 On 07-August-14			Bond Future	9.20	90.6868	90.4803	90.6868	0.00
18/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
18/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
18/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
18/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	1511	1	2	1	0.00
18/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	1434	1	1	1	0.00
18/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	1589	1	2	1	0.00
18/03/2014	2030 On 06-November-14			Bond Future	9.28	92.0838	91.8730	92.0838	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
18/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
18/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
18/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	2220	2	2	2	0.00
18/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	2066	2	2	2	0.00
18/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	2143	2	2	2	0.00
18/03/2014	2037 On 08-May-14			Bond Future	9.23	95.7477	95.5113	95.7477	5,914.00
18/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	1266	2	1	2	0.00
18/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	1440	2	1	2	0.00
18/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	1353	2	1	2	0.00
18/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2037 On 07-August-14			Bond Future	9.31	92.8964	92.6553	92.8964	3,280.00
18/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
18/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
18/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
18/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	2462	2	2	2	0.00
18/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	2371	2	2	2	0.00
18/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	2279	2	2	2	0.00
18/03/2014	2037 On 06-November-14			Bond Future	9.39	94.2103	93.9642	94.2103	0.00
18/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	2508	3	3	3	0.00
18/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	2591	3	3	3	0.00
18/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	2673	3	3	3	0.00
18/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2038 On 08-May-14			Bond Future	111.00	111.0023	111.0021	111.0023	57.00
18/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	2002	2	2	2	0.00
18/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	1992	2	2	2	0.00
18/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	2012	2	2	2	0.00
18/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2038 On 08-May-14	109.01	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
18/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2038 On 07-August-14			Bond Future	111.38	111.3845	111.3827	111.3845	0.00
18/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	5373	5	5	5	0.00
18/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	5383	5	5	5	0.00
18/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	5393	5	5	5	0.00
18/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2046 On 08-May-14			Bond Future	108.19	108.1882	108.1889	108.1882	5,218.00
18/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3839	4	4	4	0.00
18/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3829	4	4	4	0.00
18/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3849	4	4	4	0.00
18/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2046 On 07-August-14			Bond Future	109.79	109.7912	109.7903	109.7912	0.00
18/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	5350	5	5	5	0.00
18/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	5340	5	5	5	0.00
18/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	5360	5	5	5	0.00
18/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2046 On 06-November-14			Bond Future	110.16	110.1588	110.1564	110.1588	0.00
18/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5726	6	6	6	0.00
18/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	5706	6	6	6	0.00
18/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	5716	6	6	6	0.00
18/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2050 On 08-May-14			Bond Future	116.14	115.5764	116.1382	115.5764	472.00
18/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	1148	1	1	1	0.00
18/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	1128	1	1	1	0.00
18/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	1138	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2050 On 07-August-14			Bond Future	116.45	115.8857	116.4537	115.8857	0.00
18/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	4454	4	4	4	0.00
18/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	4464	4	4	4	0.00
18/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	4444	4	4	4	0.00
18/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
18/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
18/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	AL37 On 08-May-14			Index Future	409.32	409.8690	409.3170	409.8690	0.00
18/03/2014	AL37 On 07-August-14			Index Future	415.33	415.8880	415.3270	415.8880	0.00
18/03/2014	AL7T On 08-May-14			Index Future	479.78	480.9680	479.7840	480.9680	1.00
18/03/2014	AL7T On 07-August-14			Index Future	486.83	488.0310	486.8290	488.0310	0.00
18/03/2014	ALBI On 08-May-14			Index Future	437.21	438.1120	437.2070	438.1120	704.00
18/03/2014	ALBI On 07-August-14			Index Future	443.63	444.5460	443.6270	444.5460	0.00
18/03/2014	ALBI On 06-November-14			Index Future	450.45	451.3830	450.4490	451.3830	0.00
18/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	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
18/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	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
18/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2014	EL28 On 08-May-14			Bond Future	115.60	115.6019	115.6019	115.6019	0.00
18/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1612	2	2	2	0.00
18/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1592	2	2	2	0.00
18/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1602	2	2	2	0.00
18/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
18/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
18/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
18/03/2014	EL28 On 07-August-14			Bond Future	117.31	117.3150	117.3133	117.3150	0.00
18/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3303	3	3	3	0.00
18/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3313	3	3	3	0.00
18/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3323	3	3	3	0.00
18/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
18/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
18/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
18/03/2014	ES33 On 08-May-14			Bond Future	9.84	81.2946	81.1085	81.2946	6,292.00
18/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
18/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
18/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
18/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2142	2	2	2	0.00
18/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2218	2	2	2	0.00
18/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2067	2	2	2	0.00
18/03/2014	ES33 On 07-August-14			Bond Future	9.95	82.3807	82.1906	82.3807	0.00
18/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1491	2	1	2	0.00
18/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1422	2	1	2	0.00
18/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1353	2	1	2	0.00
18/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
18/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
18/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
18/03/2014	ES33 On 06-November-14			Bond Future	10.05	79.8653	79.6713	79.8653	0.00

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18/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1639	2	2	2	0.00
18/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1707	2	2	2	0.00
18/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1774	2	2	2	0.00
18/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
18/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
18/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
18/03/2014	GOVI On 08-May-14			GOVI	436.19	437.0490	436.1920	437.0490	310.00
18/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
18/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
18/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
18/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	58080	5	6	5	0.00
18/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	58180	5	6	5	0.00
18/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	57980	5	6	5	0.00
18/03/2014	GOVI On 07-August-14			GOVI	442.60	443.4670	442.5960	443.4670	175.00
18/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
18/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
18/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
18/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	173940	17	17	17	0.00
18/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	174140	17	17	17	0.00
18/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	174040	17	17	17	0.00
18/03/2014	GOVI On 06-November-14			GOVI	449.40	450.2880	449.4020	450.2880	0.00
18/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	4120	1	0	1	0.00
18/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	3920	1	0	1	0.00
18/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	4020	1	0	1	0.00
18/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
18/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
18/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
18/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/03/2014	IGOV On 08-May-14			Index Future	202.08	202.0290	202.0770	202.0290	1,266.00
18/03/2014	IGOV On 07-August-14			Index Future	205.07	205.0200	205.0690	205.0200	90.00
18/03/2014	IGOV On 06-November-14			Index Future	208.25	208.1980	208.2470	208.1980	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2014	ILBI On 08-May-14			Index Future	547.61	547.2350	547.6100	547.2350	0.00
18/03/2014	ILBI On 07-August-14			Index Future	555.52	555.1390	555.5190	555.1390	210.00
18/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/03/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.75	94.2600	94.2500	94.2600	3,000.00
18/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.87	94.1000	94.1300	94.1000	0.00
18/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.97	94.0300	94.0300	94.0300	2,000.00
18/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.18	93.8300	93.8200	93.8300	2,000.00
18/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.30	93.7600	93.7000	93.7600	1,300.00
18/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	900.00
18/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.59	93.4600	93.4100	93.4600	1,000.00
18/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.05	92.9300	92.9500	92.9300	0.00
18/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.37	92.6100	92.6300	92.6100	2,850.00
18/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.66	92.3300	92.3400	92.3300	5,400.00
18/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.85	92.1400	92.1500	92.1400	0.00
18/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.02	91.9700	91.9800	91.9700	0.00
18/03/2014	R023 On 08-May-14			Bond Future	8.52	97.0815	96.8368	97.0815	12,886.00
18/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	116	0	0	0	0.00
18/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	120	0	0	0	0.00
18/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	111	0	0	0	0.00
18/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	5710	5	6	5	0.00
18/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5770	6	6	6	0.00
18/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5829	6	6	6	0.00
18/03/2014	R023 On 07-August-14			Bond Future	8.62	98.3957	98.1456	98.3957	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2265	2	2	2	0.00
18/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2318	2	2	2	0.00
18/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2292	2	2	2	0.00
18/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2976	3	3	3	0.00
18/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	3040	3	3	3	0.00
18/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	3008	3	3	3	0.00
18/03/2014	R023 On 06-November-14			Bond Future	8.72	95.9902	95.7351	95.9902	0.00
18/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3103	3	3	3	0.00
18/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3129	3	3	3	0.00
18/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3076	3	3	3	0.00
18/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3807	4	4	4	0.00
18/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3777	4	4	4	0.00
18/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3837	4	4	4	0.00
18/03/2014	R157 On 08-May-14			Bond Future	7.09	110.2301	110.1930	110.2301	24,346.00
18/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2561	3	3	3	0.00
18/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2575	3	3	3	0.00
18/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2547	3	3	3	0.00
18/03/2014	R157 On 07-August-14			Bond Future	7.37	111.8498	111.8105	111.8498	13,000.00
18/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	156	0	0	0	0.00
18/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	159	0	0	0	0.00
18/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	162	0	0	0	0.00
18/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	838	1	1	1	0.00
18/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	830	1	1	1	0.00
18/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	822	1	1	1	0.00
18/03/2014	R157 On 06-November-14			Bond Future	7.73	106.7576	106.7164	106.7576	0.00
18/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	66	0	0	0	0.00
18/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	65	0	0	0	0.00
18/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	67	0	0	0	0.00
18/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1350	1	1	1	0.00
18/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1365	1	1	1	0.00
18/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1358	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2014	R186 On 08-May-14			Bond Future	8.64	118.4720	118.2111	118.4720	51,559.00
18/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	4495	5	4	5	0.00
18/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1255	1	1	1	1,000.00
18/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	9	0	0	0	0.00
18/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	9	0	0	0	0.00
18/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	8843	9	9	9	0.00
18/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	1576	2	2	2	900.00
18/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	8	0	0	0	0.00
18/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	5433	6	5	6	0.00
18/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	2843	3	3	3	0.00
18/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	860	1	1	1	10,000.00
18/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	3907	4	4	4	0.00
18/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	2603	3	3	3	6,000.00
18/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	61	0	0	0	1,933.00
18/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	3291	3	3	3	0.00
18/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	13826	14	14	14	0.00
18/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	2763	3	3	3	1,933.00
18/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	13924	14	14	14	0.00
18/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	764	1	1	1	1,500.00
18/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	975	1	1	1	400.00
18/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1704	2	2	2	0.00
18/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	10149	10	10	10	0.00
18/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	4187	4	4	4	0.00
18/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	518	0	1	0	10,000.00
18/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	1533	1	2	1	900.00
18/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	14021	14	14	14	0.00
18/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	111	0	0	0	6,000.00
18/03/2014	R186 On 07-August-14			Bond Future	8.73	114.9195	114.6530	114.9195	100.00
18/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2015	2	2	2	0.00
18/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2073	2	2	2	0.00
18/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2044	2	2	2	0.00
18/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	4352	5	4	5	0.00
18/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	5609	5	6	5	0.00
18/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	5721	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
18/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	5665	6	6	6	0.00
18/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2856	3	3	3	840.00
18/03/2014	R186 On 06-November-14			Bond Future	8.82	116.6892	116.4172	116.6892	0.00
18/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6190	6	6	6	0.00
18/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2420	3	2	3	0.00
18/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2474	3	2	3	0.00
18/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2447	3	2	3	0.00
18/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	7989	8	8	8	0.00
18/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	8047	8	8	8	0.00
18/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	7931	8	8	8	0.00
18/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3461	3	3	3	2,010.00
18/03/2014	R197 On 08-May-14			Bond Future	275.51	275.5179	275.5082	275.5179	1,912.00
18/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	25498	26	25	26	0.00
18/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	25518	26	26	26	0.00
18/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	25508	26	26	26	0.00
18/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R197 On 07-August-14			Bond Future	273.78	273.7972	273.7834	273.7972	0.00
18/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	3783	4	4	4	0.00
18/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	3793	4	4	4	0.00
18/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	3773	4	4	4	0.00
18/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R201 On 08-May-14			Bond Future	6.67	104.6624	104.6459	104.6624	0.00
18/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1155	1	1	1	0.00
18/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1143	1	1	1	0.00
18/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1149	1	1	1	0.00
18/03/2014	R201 On 07-August-14			Bond Future	7.13	101.7891	101.7709	101.7891	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	51	0	0	0	0.00
18/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	50	0	0	0	0.00
18/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	50	0	0	0	0.00
18/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	709	1	1	1	0.00
18/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	706	1	1	1	0.00
18/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	703	1	1	1	0.00
18/03/2014	R202 On 08-May-14			Bond Future	214.15	214.1482	214.1457	214.1482	44,663.00
18/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	3028	3	3	3	0.00
18/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	3032	3	3	3	0.00
18/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	3037	3	3	3	0.00
18/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	3887	4	4	4	0.00
18/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	3892	4	4	4	0.00
18/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	3881	4	4	4	0.00
18/03/2014	R202 On 07-August-14			Bond Future	214.23	214.2390	214.2331	214.2390	0.00
18/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	9260	9	9	9	0.00
18/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	9254	9	9	9	0.00
18/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	9247	9	9	9	0.00
18/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	3021	3	3	3	0.00
18/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	3024	3	3	3	0.00
18/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	3017	3	3	3	0.00
18/03/2014	R203 On 08-May-14			Bond Future	7.81	102.6760	102.5756	102.6760	16,949.00
18/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	39	0	0	0	29.00
18/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	266	0	0	0	16.00
18/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6265	6	6	6	0.00
18/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1472	1	1	1	0.00
18/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	6202	6	6	6	0.00
18/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2918	3	3	3	0.00
18/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	6234	6	6	6	0.00
18/03/2014	R203 On 07-August-14			Bond Future	7.98	104.1846	104.0813	104.1846	0.00
18/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	443	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	436	0	0	0	0.00
18/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	429	0	0	0	0.00
18/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	188	0	0	0	46.00
18/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2294	2	2	2	0.00
18/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2274	2	2	2	0.00
18/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2315	2	2	2	0.00
18/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3330	3	3	3	0.00
18/03/2014	R203 On 06-November-14			Bond Future	8.16	101.6241	101.5179	101.6241	0.00
18/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	381	0	0	0	14.00
18/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	317	0	0	0	45.00
18/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	325	0	0	0	0.00
18/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	321	0	0	0	0.00
18/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3371	3	3	3	0.00
18/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3670	4	4	4	0.00
18/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3627	4	4	4	0.00
18/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3648	4	4	4	0.00
18/03/2014	R204 On 08-May-14			Bond Future	8.05	103.0484	102.9561	103.0484	31,051.00
18/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7875	8	8	8	0.00
18/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7958	8	8	8	0.00
18/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7917	8	8	8	0.00
18/03/2014	R204 On 07-August-14			Bond Future	8.19	100.5295	100.4344	100.5295	300.00
18/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	902	1	1	1	0.00
18/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	549	1	1	1	0.00
18/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	531	1	1	1	0.00
18/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	540	1	1	1	0.00
18/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2389	2	2	2	530.00
18/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3270	3	3	3	0.00
18/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3214	3	3	3	0.00
18/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3242	3	3	3	0.00
18/03/2014	R204 On 06-November-14			Bond Future	8.33	102.0774	101.9796	102.0774	0.00
18/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	436	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	442	0	0	0	0.00
18/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1423	1	1	1	0.00
18/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	430	0	0	0	0.00
18/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	5089	5	5	5	0.00
18/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2590	3	3	3	1,270.00
18/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	5059	5	5	5	0.00
18/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	5119	5	5	5	0.00
18/03/2014	R207 On 08-May-14			Bond Future	8.32	97.7533	97.6023	97.7533	19,048.00
18/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9707	10	10	10	0.00
18/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9756	10	10	10	0.00
18/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9659	10	10	10	0.00
18/03/2014	R207 On 07-August-14			Bond Future	8.45	95.5485	95.3939	95.5485	100.00
18/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	624	1	1	1	0.00
18/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	634	1	1	1	0.00
18/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	645	1	1	1	0.00
18/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3818	4	4	4	0.00
18/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3851	4	4	4	0.00
18/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3786	4	4	4	0.00
18/03/2014	R207 On 06-November-14			Bond Future	8.58	97.0200	96.8618	97.0200	0.00
18/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	611	1	1	1	0.00
18/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	626	1	1	1	0.00
18/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	619	1	1	1	0.00
18/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5697	6	6	6	0.00
18/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5662	6	6	6	0.00
18/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5628	6	6	6	0.00
18/03/2014	R208 On 08-May-14			Bond Future	8.44	92.2927	92.0975	92.2927	11,730.00
18/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	11224	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	11112	11	11	11	0.00
18/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	11168	11	11	11	0.00
18/03/2014	R208 On 07-August-14			Bond Future	8.56	93.6490	93.4494	93.6490	100.00
18/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	750	1	1	1	0.00
18/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1497	2	1	2	0.00
18/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	738	1	1	1	0.00
18/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	762	1	1	1	0.00
18/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2815	3	3	3	630.00
18/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	4401	4	4	4	0.00
18/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	4363	4	4	4	0.00
18/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4438	4	4	4	0.00
18/03/2014	R208 On 06-November-14			Bond Future	8.67	91.6918	91.4878	91.6918	0.00
18/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	714	1	1	1	0.00
18/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	732	1	1	1	0.00
18/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	723	1	1	1	0.00
18/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2294	2	2	2	0.00
18/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6498	6	6	6	0.00
18/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	3084	3	3	3	1,520.00
18/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6538	6	7	6	0.00
18/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	6458	6	6	6	0.00
18/03/2014	R209 On 08-May-14			Bond Future	9.16	73.6511	73.4573	73.6511	25,078.00
18/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4106	4	4	4	0.00
18/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	44	0	0	0	0.00
18/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	42	0	0	0	0.00
18/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	3466	4	3	4	0.00
18/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	40	0	0	0	0.00
18/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	5270	5	5	5	0.00
18/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	4730	5	5	5	0.00
18/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	435	0	0	0	640.00
18/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1493	2	1	2	640.00
18/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	10617	10	11	10	0.00
18/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	10795	11	11	11	0.00
18/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	753	1	1	1	883.00
18/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	10706	11	11	11	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	1008	1	1	1	640.00
18/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2653	3	3	3	0.00
18/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	567	1	1	1	7,262.00
18/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	443	0	0	0	10,000.00
18/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	5512	5	6	5	0.00
18/03/2014	R209 On 07-August-14			Bond Future	9.24	74.7334	74.5355	74.7334	100.00
18/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	2793	3	3	3	0.00
18/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	2825	3	3	3	0.00
18/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	2761	3	3	3	0.00
18/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	4110	4	4	4	0.00
18/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	4195	4	4	4	0.00
18/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	4152	4	4	4	0.00
18/03/2014	R209 On 06-November-14			Bond Future	9.31	72.7369	72.5350	72.7369	0.00
18/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3416	4	3	4	0.00
18/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3446	4	3	4	0.00
18/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	3477	4	3	4	0.00
18/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5760	6	6	6	0.00
18/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5671	6	6	6	0.00
18/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5715	6	6	6	0.00
18/03/2014	R210 On 08-May-14			Bond Future	160.60	160.5985	160.5951	160.5985	719.00
18/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	595	1	1	1	0.00
18/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	585	1	1	1	0.00
18/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	605	1	1	1	0.00
18/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R210 On 07-August-14			Bond Future	162.97	162.9779	162.9721	162.9779	0.00
18/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3972	4	4	4	0.00
18/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3962	4	4	4	0.00
18/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	3982	4	4	4	0.00
18/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
18/03/2014	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
18/03/2014	R211 On 08-May-14			Bond Future	127.32	127.3390	127.3219	127.3390	390.00
18/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2678	3	3	3	0.00
18/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2688	3	3	3	0.00
18/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2668	3	3	3	0.00
18/03/2014	R211 On 07-August-14			Bond Future	127.65	127.6680	127.6488	127.6680	0.00
18/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	351	0	0	0	0.00
18/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	361	0	0	0	0.00
18/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	341	0	0	0	0.00
18/03/2014	R212 On 08-May-14			Bond Future	129.75	129.7524	129.7474	129.7524	21,797.00
18/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	2253	2	2	2	0.00
18/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	2263	2	2	2	0.00
18/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	2243	2	2	2	0.00
18/03/2014	R212 On 07-August-14			Bond Future	129.96	129.9651	129.9581	129.9651	0.00
18/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	968	1	1	1	0.00
18/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	948	1	1	1	0.00
18/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	958	1	1	1	0.00
18/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R213 On 08-May-14			Bond Future	9.06	83.9463	83.7485	83.9463	21,705.00
18/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	19	0	0	0	0.00
18/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	18	0	0	0	0.00
18/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	20	0	0	0	0.00
18/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	11573	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	11662	11	12	11	0.00
18/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	11484	11	11	11	0.00
18/03/2014	R213 On 07-August-14			Bond Future	9.15	85.1797	84.9779	85.1797	0.00
18/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2330	2	2	2	0.00
18/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	2389	2	2	2	0.00
18/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	2359	2	2	2	0.00
18/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4595	4	5	4	0.00
18/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4549	4	5	4	0.00
18/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4641	5	5	5	0.00
18/03/2014	R213 On 06-November-14			Bond Future	9.23	82.9490	82.7430	82.9490	0.00
18/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3098	3	3	3	0.00
18/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3157	3	3	3	0.00
18/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3127	3	3	3	0.00
18/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5950	6	6	6	0.00
18/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5996	6	6	6	0.00
18/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5904	6	6	6	0.00
18/03/2014	R214 On 08-May-14			Bond Future	9.24	74.4740	74.2687	74.4740	5,055.00
18/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1245	1	1	1	0.00
18/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1218	1	1	1	0.00
18/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1273	1	1	1	0.00
18/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	3113	3	3	3	0.00
18/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	3062	3	3	3	0.00
18/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	3165	3	3	3	0.00
18/03/2014	R214 On 07-August-14			Bond Future	9.32	75.4751	75.2657	75.4751	0.00
18/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	4440	5	4	5	0.00
18/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	4358	4	4	4	0.00
18/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	4399	5	4	5	0.00
18/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2662	3	3	3	0.00
18/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2724	3	3	3	0.00
18/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2693	3	3	3	0.00
18/03/2014	R214 On 06-November-14			Bond Future	9.39	73.3498	73.1363	73.3498	0.00
18/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	5504	6	6	6	0.00
18/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	5543	6	6	6	0.00
18/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	5582	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
18/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3683	4	4	4	0.00
18/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3651	4	4	4	0.00
18/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3714	4	4	4	0.00
18/03/2014	R248 On 08-May-14			Bond Future	9.32	96.1931	95.8830	96.1931	13,515.00
18/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
18/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	2705	2	3	2	0.00
18/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	2603	2	3	2	0.00
18/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	2807	2	3	2	0.00
18/03/2014	R248 On 07-August-14			Bond Future	9.40	97.4852	97.1690	97.4852	0.00
18/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	2308	3	2	3	0.00
18/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	2400	3	2	3	0.00
18/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	2217	3	2	3	0.00
18/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R248 On 06-November-14			Bond Future	9.48	94.5611	94.2388	94.5611	0.00
18/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	2200	3	2	3	0.00
18/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	2380	3	2	3	0.00
18/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	2290	3	2	3	0.00
18/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
18/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00