



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 26/03/2014 To: 26/03/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	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
26/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	2025 On 08-May-14			Bond Future	112.09	111.0164	112.0941	111.0164	0.00
26/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	1084	0	1	0	0.00
26/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	1104	0	1	0	0.00
26/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	1094	0	1	0	0.00
26/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2025 On 07-August-14			Bond Future	112.62	111.5293	112.6205	111.5293	0.00
26/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	3630	3	4	3	0.00
26/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	3610	3	4	3	0.00
26/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	3620	3	4	3	0.00
26/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2030 On 08-May-14			Bond Future	8.89	94.4654	94.8122	94.4654	1,991.00
26/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	906	1	1	1	0.00
26/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	828	0	1	0	0.00
26/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	984	1	1	1	0.00
26/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2030 On 07-August-14			Bond Future	8.97	91.8416	92.1912	91.8416	0.00
26/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	122	0	0	0	0.00
26/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	277	0	0	0	0.00
26/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	200	0	0	0	0.00
26/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2030 On 06-November-14			Bond Future	9.05	93.2515	93.6065	93.2515	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
26/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
26/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
26/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
26/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	487	1	0	1	0.00
26/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	332	1	0	1	0.00
26/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	410	1	0	1	0.00
26/03/2014	2037 On 08-May-14			Bond Future	9.02	97.0170	97.3701	97.0170	5,914.00
26/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	3124	3	3	3	0.00
26/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	3299	3	3	3	0.00
26/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	3212	3	3	3	0.00
26/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2037 On 07-August-14			Bond Future	9.10	94.1800	94.5361	94.1800	3,280.00
26/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
26/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
26/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
26/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	581	1	1	1	0.00
26/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	490	1	0	1	0.00
26/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	399	1	0	1	0.00
26/03/2014	2037 On 06-November-14			Bond Future	9.18	95.5089	95.8705	95.5089	0.00
26/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	4415	4	4	4	0.00
26/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	4497	4	4	4	0.00
26/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	4580	4	5	4	0.00
26/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2038 On 08-May-14			Bond Future	112.02	111.6143	112.0249	111.6143	57.00
26/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	3025	3	3	3	0.00
26/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	3015	3	3	3	0.00
26/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	3035	3	3	3	0.00
26/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
26/03/2014	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
26/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2038 On 07-August-14			Bond Future	112.41	111.9953	112.4092	111.9953	0.00
26/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	6399	6	6	6	0.00
26/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	6409	6	6	6	0.00
26/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	6419	6	6	6	0.00
26/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2046 On 08-May-14			Bond Future	108.91	108.1894	108.9140	108.1894	5,218.00
26/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	4564	4	5	4	0.00
26/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	4554	4	5	4	0.00
26/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	4574	4	5	4	0.00
26/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2046 On 07-August-14			Bond Future	110.52	109.7873	110.5204	109.7873	0.00
26/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	6080	5	6	5	0.00
26/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	6070	5	6	5	0.00
26/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	6090	5	6	5	0.00
26/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2046 On 06-November-14			Bond Future	110.89	110.1422	110.8866	110.1422	0.00
26/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	6457	6	6	6	0.00
26/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	6437	6	6	6	0.00
26/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	6447	6	6	6	0.00
26/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2050 On 08-May-14			Bond Future	116.99	116.2792	116.9862	116.2792	472.00
26/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	1996	1	2	1	0.00
26/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	1976	1	2	1	0.00
26/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	1986	1	2	1	0.00

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26/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2050 On 07-August-14			Bond Future	117.30	116.5889	117.3039	116.5889	0.00
26/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	5304	5	5	5	0.00
26/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	5314	5	5	5	0.00
26/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	5294	5	5	5	0.00
26/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
26/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
26/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	AL12 On 08-May-14			Index Future	485.34	483.7030	485.3390	483.7030	0.00
26/03/2014	AL12 On 07-August-14			Index Future	492.44	490.7840	492.4370	490.7840	0.00
26/03/2014	AL12 On 06-November-14			Index Future	499.99	498.3070	499.9890	498.3070	0.00
26/03/2014	AL37 On 08-May-14			Index Future	411.82	411.0400	411.8150	411.0400	0.00
26/03/2014	AL37 On 07-August-14			Index Future	417.84	417.0570	417.8380	417.0570	0.00
26/03/2014	AL7T On 08-May-14			Index Future	484.97	483.2960	484.9680	483.2960	1.00
26/03/2014	AL7T On 07-August-14			Index Future	492.06	490.3710	492.0600	490.3710	0.00
26/03/2014	ALBI On 08-May-14			Index Future	442.32	441.1360	442.3220	441.1360	704.00
26/03/2014	ALBI On 07-August-14			Index Future	448.79	447.5930	448.7910	447.5930	0.00
26/03/2014	ALBI On 06-November-14			Index Future	455.67	454.4550	455.6740	454.4550	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
26/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2014	EL28 On 08-May-14			Bond Future	115.88	115.6014	115.8764	115.6014	0.00
26/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1886	2	2	2	0.00
26/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1866	2	2	2	0.00
26/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1876	2	2	2	0.00
26/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
26/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
26/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
26/03/2014	EL28 On 07-August-14			Bond Future	117.59	117.3091	117.5856	117.3091	0.00
26/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3576	3	4	3	0.00
26/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3586	3	4	3	0.00
26/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3596	3	4	3	0.00
26/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
26/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
26/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
26/03/2014	ES33 On 08-May-14			Bond Future	9.64	82.3317	82.5833	82.3317	6,292.00
26/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
26/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
26/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
26/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	668	1	1	1	0.00
26/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	743	1	1	1	0.00
26/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	592	1	1	1	0.00
26/03/2014	ES33 On 07-August-14			Bond Future	9.74	83.4295	83.6829	83.4295	0.00
26/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2983	3	3	3	0.00
26/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2914	3	3	3	0.00
26/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2845	3	3	3	0.00
26/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00

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26/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
26/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
26/03/2014	ES33 On 06-November-14			Bond Future	9.84	80.9260	81.1833	80.9260	0.00
26/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3151	3	3	3	0.00
26/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3219	3	3	3	0.00
26/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3286	3	3	3	0.00
26/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
26/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
26/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
26/03/2014	GOVI On 08-May-14			GOVI	440.98	439.8320	440.9840	439.8320	316.00
26/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
26/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
26/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
26/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	10160	2	1	2	0.00
26/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	10260	2	1	2	0.00
26/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	10060	2	1	2	0.00
26/03/2014	GOVI On 07-August-14			GOVI	447.43	446.2710	447.4340	446.2710	175.00
26/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
26/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
26/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
26/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	125560	14	13	14	0.00
26/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	125760	14	13	14	0.00
26/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	125660	14	13	14	0.00
26/03/2014	GOVI On 06-November-14			GOVI	454.30	453.1120	454.2960	453.1120	0.00
26/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	53060	4	5	4	0.00
26/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	52860	4	5	4	0.00
26/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	52960	4	5	4	0.00
26/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
26/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
26/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
26/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/03/2014	IGOV On 08-May-14			Index Future	203.29	202.3520	203.2900	202.3520	1,266.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2014	IGOV On 07-August-14			Index Future	206.29	205.3390	206.2880	205.3390	90.00
26/03/2014	IGOV On 06-November-14			Index Future	209.48	208.5110	209.4760	208.5110	0.00
26/03/2014	ILBI On 08-May-14			Index Future	550.66	548.1220	550.6610	548.1220	0.00
26/03/2014	ILBI On 07-August-14			Index Future	558.61	556.0300	558.6060	556.0300	210.00
26/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.84	94.1200	94.1600	94.1200	0.00
26/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.91	94.0500	94.0900	94.0500	2,000.00
26/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.16	93.7800	93.8400	93.7800	2,000.00
26/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.23	93.7200	93.7700	93.7200	1,500.00
26/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.45	93.5100	93.5500	93.5100	700.00
26/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.51	93.4400	93.4900	93.4400	1,000.00
26/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.92	93.0300	93.0800	93.0300	0.00
26/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.21	92.7300	92.7900	92.7300	2,850.00
26/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.48	92.4500	92.5200	92.4500	5,000.00
26/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.69	92.2600	92.3100	92.2600	0.00
26/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.87	92.0800	92.1300	92.0800	0.00
26/03/2014	JBAF On 16-March-16			Jibar Tradeable Future	8.05	91.9000	91.9500	91.9000	0.00
26/03/2014	R023 On 08-May-14			Bond Future	8.33	97.5634	97.9509	97.5634	12,906.00
26/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	141	0	0	0	0.00
26/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	146	0	0	0	0.00
26/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	135	0	0	0	0.00
26/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	4623	5	5	5	0.00
26/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	4681	5	5	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
26/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	4739	5	5	5	0.00
26/03/2014	R023 On 07-August-14			Bond Future	8.43	98.8807	99.2720	98.8807	0.00
26/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2646	2	3	2	0.00
26/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2708	2	3	2	0.00
26/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2677	2	3	2	0.00
26/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2239	2	2	2	0.00
26/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2294	2	2	2	0.00
26/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2266	2	2	2	0.00
26/03/2014	R023 On 06-November-14			Bond Future	8.52	96.4777	96.8751	96.4777	0.00
26/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3488	3	3	3	0.00
26/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3518	3	4	3	0.00
26/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3459	3	3	3	0.00
26/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3052	3	3	3	0.00
26/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3026	3	3	3	0.00
26/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3079	3	3	3	0.00
26/03/2014	R157 On 08-May-14			Bond Future	6.95	110.3324	110.3797	110.3324	24,346.00
26/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2374	2	2	2	0.00
26/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2388	2	2	2	0.00
26/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2360	2	2	2	0.00
26/03/2014	R157 On 07-August-14			Bond Future	7.20	111.9485	111.9940	111.9485	13,000.00
26/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	196	0	0	0	0.00
26/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	199	0	0	0	0.00
26/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	203	0	0	0	0.00
26/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	694	1	1	1	0.00
26/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	686	1	1	1	0.00
26/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	679	1	1	1	0.00
26/03/2014	R157 On 06-November-14			Bond Future	7.51	106.8522	106.8984	106.8522	0.00
26/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	78	0	0	0	0.00
26/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	76	0	0	0	0.00
26/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	79	0	0	0	0.00
26/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1179	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
26/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1194	1	1	1	0.00
26/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1187	1	1	1	0.00
26/03/2014	R186 On 08-May-14			Bond Future	8.45	119.4025	119.8179	119.4025	51,509.00
26/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	5675	5	6	5	0.00
26/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1726	2	2	2	1,000.00
26/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	10	0	0	0	0.00
26/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	11	0	0	0	0.00
26/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	2150	2	2	2	900.00
26/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	10367	10	10	10	0.00
26/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	10	0	0	0	0.00
26/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3735	3	4	3	0.00
26/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1195	1	1	1	10,000.00
26/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	6727	6	7	6	0.00
26/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4999	5	5	5	0.00
26/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	81	0	0	0	1,933.00
26/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	3442	3	3	3	6,000.00
26/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	12221	13	12	13	0.00
26/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	2156	2	2	2	0.00
26/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	1730	2	2	2	1,933.00
26/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	12318	13	12	13	0.00
26/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	337	0	0	0	1,500.00
26/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	460	1	0	1	400.00
26/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	8562	9	9	9	0.00
26/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	2915	3	3	3	0.00
26/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	936	1	1	1	0.00
26/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	12415	13	12	13	0.00
26/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	818	1	1	1	900.00
26/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	205	0	0	0	10,000.00
26/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	29	0	0	0	6,000.00
26/03/2014	R186 On 07-August-14			Bond Future	8.54	115.8582	116.2770	115.8582	100.00
26/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2540	2	3	2	0.00
26/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2610	2	3	2	0.00
26/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2575	2	3	2	0.00
26/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	5260	5	5	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
26/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	4521	5	5	5	0.00
26/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	4622	5	5	5	0.00
26/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	4572	5	5	5	0.00
26/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2140	2	2	2	840.00
26/03/2014	R186 On 06-November-14			Bond Future	8.62	117.6362	118.0615	117.6362	0.00
26/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	7118	7	7	7	0.00
26/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2895	3	3	3	0.00
26/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2957	3	3	3	0.00
26/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2926	3	3	3	0.00
26/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	6824	7	7	7	0.00
26/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	6878	7	7	7	0.00
26/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	6769	7	7	7	0.00
26/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	2745	3	3	3	2,010.00
26/03/2014	R197 On 08-May-14			Bond Future	278.29	276.1411	278.2895	276.1411	1,912.00
26/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	28279	26	28	26	0.00
26/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	28299	26	28	26	0.00
26/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	28289	26	28	26	0.00
26/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R197 On 07-August-14			Bond Future	276.57	274.4000	276.5738	274.4000	0.00
26/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	6574	4	7	4	0.00
26/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	6584	4	7	4	0.00
26/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	6564	4	7	4	0.00
26/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R201 On 08-May-14			Bond Future	6.52	104.7023	104.7307	104.7023	0.00
26/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1071	1	1	1	0.00
26/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1059	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
26/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1065	1	1	1	0.00
26/03/2014	R201 On 07-August-14			Bond Future	6.90	101.8249	101.8513	101.8249	0.00
26/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	59	0	0	0	0.00
26/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	58	0	0	0	0.00
26/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	59	0	0	0	0.00
26/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	637	1	1	1	0.00
26/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	634	1	1	1	0.00
26/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	631	1	1	1	0.00
26/03/2014	R202 On 08-May-14			Bond Future	215.09	214.1423	215.0888	214.1423	44,663.00
26/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	3208	3	3	3	0.00
26/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	3213	3	3	3	0.00
26/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	3218	3	3	3	0.00
26/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	3124	4	3	4	0.00
26/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	3129	4	3	4	0.00
26/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	3119	4	3	4	0.00
26/03/2014	R202 On 07-August-14			Bond Future	215.17	214.2142	215.1699	214.2142	0.00
26/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	9772	9	10	9	0.00
26/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	9765	9	10	9	0.00
26/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	9758	9	10	9	0.00
26/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	2595	3	3	3	0.00
26/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	2598	3	3	3	0.00
26/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	2592	3	3	3	0.00
26/03/2014	R203 On 08-May-14			Bond Future	7.66	102.8259	103.0097	102.8259	16,949.00
26/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	48	0	0	0	29.00
26/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	342	0	0	0	16.00
26/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	5831	6	6	6	0.00
26/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1114	1	1	1	0.00
26/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	5768	6	6	6	0.00
26/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2493	3	2	3	0.00
26/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	5799	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
26/03/2014	R203 On 07-August-14			Bond Future	7.82	104.3321	104.5163	104.3321	0.00
26/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	519	0	1	0	0.00
26/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	510	0	1	0	0.00
26/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	502	0	1	0	0.00
26/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	221	0	0	0	46.00
26/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	1934	2	2	2	0.00
26/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	1914	2	2	2	0.00
26/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	1953	2	2	2	0.00
26/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	2928	3	3	3	0.00
26/03/2014	R203 On 06-November-14			Bond Future	7.98	101.7686	101.9556	101.7686	0.00
26/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	454	0	0	0	14.00
26/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	378	0	0	0	45.00
26/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	388	0	0	0	0.00
26/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	383	0	0	0	0.00
26/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3006	3	3	3	0.00
26/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3294	3	3	3	0.00
26/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3252	3	3	3	0.00
26/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3273	3	3	3	0.00
26/03/2014	R203 On 05-February-15			Bond Future	8.15	103.3955	103.5848	103.3955	0.00
26/03/2014	R203 On 05-February-15	7.69	Call	Bond Future	1081	1	1	1	55.00
26/03/2014	R203 On 05-February-15	8.35	Call	Bond Future	1820	2	2	2	0.00
26/03/2014	R203 On 05-February-15	8.34	Call	Bond Future	1807	2	2	2	0.00
26/03/2014	R203 On 05-February-15	8.36	Call	Bond Future	1833	2	2	2	0.00
26/03/2014	R203 On 05-February-15	8.35	Put	Bond Future	1367	1	1	1	0.00
26/03/2014	R203 On 05-February-15	8.36	Put	Bond Future	1357	1	1	1	0.00
26/03/2014	R203 On 05-February-15	7.69	Put	Bond Future	2150	2	2	2	0.00
26/03/2014	R203 On 05-February-15	8.34	Put	Bond Future	1376	1	1	1	0.00
26/03/2014	R204 On 08-May-14			Bond Future	7.88	103.3937	103.5894	103.3937	31,051.00
26/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7325	8	7	8	0.00
26/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7242	7	7	7	0.00
26/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7283	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2014	R204 On 07-August-14			Bond Future	8.01	100.8752	101.0715	100.8752	300.00
26/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	1080	1	1	1	0.00
26/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	663	1	1	1	0.00
26/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	642	1	1	1	0.00
26/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	653	1	1	1	0.00
26/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	1930	2	2	2	530.00
26/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	2744	3	3	3	0.00
26/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	2692	3	3	3	0.00
26/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	2718	3	3	3	0.00
26/03/2014	R204 On 06-November-14			Bond Future	8.14	102.4232	102.6225	102.4232	0.00
26/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	520	1	1	1	0.00
26/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	527	1	1	1	0.00
26/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1650	2	2	2	0.00
26/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	513	0	1	0	0.00
26/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	4530	5	5	5	0.00
26/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2174	2	2	2	1,270.00
26/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	4501	5	5	5	0.00
26/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	4559	5	5	5	0.00
26/03/2014	R207 On 08-May-14			Bond Future	8.15	98.0982	98.3199	98.0982	19,048.00
26/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	8990	9	9	9	0.00
26/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9038	9	9	9	0.00
26/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	8941	9	9	9	0.00
26/03/2014	R207 On 07-August-14			Bond Future	8.28	95.8940	96.1167	95.8940	100.00
26/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	769	1	1	1	0.00
26/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	782	1	1	1	0.00
26/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	794	1	1	1	0.00
26/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3243	3	3	3	0.00
26/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3274	3	3	3	0.00
26/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3212	3	3	3	0.00
26/03/2014	R207 On 06-November-14			Bond Future	8.40	97.3658	97.5919	97.3658	0.00
26/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	732	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
26/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	750	1	1	1	0.00
26/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	741	1	1	1	0.00
26/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5088	5	5	5	0.00
26/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5055	5	5	5	0.00
26/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5021	5	5	5	0.00
26/03/2014	R208 On 08-May-14			Bond Future	8.24	92.7493	93.0705	92.7493	11,730.00
26/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	10251	11	10	11	0.00
26/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	10139	10	10	10	0.00
26/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	10195	11	10	11	0.00
26/03/2014	R208 On 07-August-14			Bond Future	8.35	94.1079	94.4317	94.1079	100.00
26/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	951	1	1	1	0.00
26/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1853	2	2	2	0.00
26/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	936	1	1	1	0.00
26/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	966	1	1	1	0.00
26/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2188	2	2	2	630.00
26/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	3620	4	4	4	0.00
26/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	3585	4	4	4	0.00
26/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	3654	4	4	4	0.00
26/03/2014	R208 On 06-November-14			Bond Future	8.46	92.1528	92.4817	92.1528	0.00
26/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	886	1	1	1	0.00
26/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	908	1	1	1	0.00
26/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	897	1	1	1	0.00
26/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2741	3	3	3	0.00
26/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	5677	6	6	6	0.00
26/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	2538	3	3	3	1,520.00
26/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	5716	6	6	6	0.00
26/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	5639	6	6	6	0.00
26/03/2014	R209 On 08-May-14			Bond Future	8.96	74.6921	74.9420	74.6921	25,078.00
26/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	5186	5	5	5	0.00
26/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	53	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
26/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	51	0	0	0	0.00
26/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	4445	4	4	4	0.00
26/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	49	0	0	0	0.00
26/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	6490	6	6	6	0.00
26/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	601	1	1	1	640.00
26/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	2019	2	2	2	640.00
26/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	5891	6	6	6	0.00
26/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	9142	9	9	9	0.00
26/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	9319	10	9	10	0.00
26/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	348	0	0	0	883.00
26/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	9230	9	9	9	0.00
26/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	503	1	1	1	640.00
26/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	1694	2	2	2	0.00
26/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	4193	4	4	4	0.00
26/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	243	0	0	0	7,262.00
26/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	178	0	0	0	10,000.00
26/03/2014	R209 On 07-August-14			Bond Future	9.03	75.7862	76.0381	75.7862	100.00
26/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3427	3	3	3	0.00
26/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3464	3	3	3	0.00
26/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3390	3	3	3	0.00
26/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	3247	3	3	3	0.00
26/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	3321	3	3	3	0.00
26/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	3284	3	3	3	0.00
26/03/2014	R209 On 06-November-14			Bond Future	9.10	73.8019	74.0577	73.8019	0.00
26/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	4025	4	4	4	0.00
26/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	4060	4	4	4	0.00
26/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	4094	4	4	4	0.00
26/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	4847	5	5	5	0.00
26/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	4766	5	5	5	0.00
26/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	4806	5	5	5	0.00
26/03/2014	R210 On 08-May-14			Bond Future	160.97	160.5913	160.9685	160.5913	719.00
26/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	968	1	1	1	0.00
26/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	958	1	1	1	0.00
26/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	978	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
26/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R210 On 07-August-14			Bond Future	163.34	162.9634	163.3424	162.9634	0.00
26/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	4342	4	4	4	0.00
26/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	4332	4	4	4	0.00
26/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	4352	4	4	4	0.00
26/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R211 On 08-May-14			Bond Future	127.40	127.4092	127.3964	127.4092	390.00
26/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2604	3	3	3	0.00
26/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2614	3	3	3	0.00
26/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2594	3	3	3	0.00
26/03/2014	R211 On 07-August-14			Bond Future	127.71	127.7269	127.7110	127.7269	0.00
26/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	289	0	0	0	0.00
26/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	299	0	0	0	0.00
26/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	279	0	0	0	0.00
26/03/2014	R212 On 08-May-14			Bond Future	130.20	130.1081	130.1958	130.1081	21,797.00
26/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	1804	2	2	2	0.00
26/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	1814	2	2	2	0.00
26/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	1794	2	2	2	0.00
26/03/2014	R212 On 07-August-14			Bond Future	130.40	130.3130	130.3991	130.3130	0.00
26/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	1409	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
26/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	1389	1	1	1	0.00
26/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	1399	1	1	1	0.00
26/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R213 On 08-May-14			Bond Future	8.84	85.0362	85.4056	85.0362	21,705.00
26/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	27	0	0	0	0.00
26/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	25	0	0	0	0.00
26/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	28	0	0	0	0.00
26/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	9924	10	10	10	0.00
26/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	10012	10	10	10	0.00
26/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	9836	10	10	10	0.00
26/03/2014	R213 On 07-August-14			Bond Future	8.92	86.2818	86.6546	86.2818	0.00
26/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2981	3	3	3	0.00
26/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	3052	3	3	3	0.00
26/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	3016	3	3	3	0.00
26/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	3575	4	4	4	0.00
26/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	3535	4	4	4	0.00
26/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	3616	4	4	4	0.00
26/03/2014	R213 On 06-November-14			Bond Future	9.00	84.0637	84.4422	84.0637	0.00
26/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3826	4	4	4	0.00
26/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3894	4	4	4	0.00
26/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3860	4	4	4	0.00
26/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	4983	5	5	5	0.00
26/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5025	5	5	5	0.00
26/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	4942	5	5	5	0.00
26/03/2014	R214 On 08-May-14			Bond Future	9.03	75.6698	75.9296	75.6698	5,055.00
26/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1791	2	2	2	0.00
26/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1753	2	2	2	0.00
26/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1829	2	2	2	0.00
26/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	1998	2	2	2	0.00
26/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	1957	2	2	2	0.00
26/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	2040	2	2	2	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
26/03/2014	R214 On 07-August-14			Bond Future	9.10	76.6851	76.9470	76.6851	0.00
26/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	5414	5	5	5	0.00
26/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	5321	5	5	5	0.00
26/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	5367	5	5	5	0.00
26/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	1954	2	2	2	0.00
26/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2005	2	2	2	0.00
26/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	1980	2	2	2	0.00
26/03/2014	R214 On 06-November-14			Bond Future	9.17	74.5745	74.8405	74.5745	0.00
26/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	6531	6	7	6	0.00
26/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	6574	6	7	6	0.00
26/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	6618	6	7	6	0.00
26/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3010	3	3	3	0.00
26/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	2983	3	3	3	0.00
26/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3038	3	3	3	0.00
26/03/2014	R248 On 08-May-14			Bond Future	9.11	97.6723	98.0051	97.6723	13,515.00
26/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
26/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	583	1	1	1	0.00
26/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	481	1	0	1	0.00
26/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	685	1	1	1	0.00
26/03/2014	R248 On 07-August-14			Bond Future	9.18	98.9817	99.3173	98.9817	0.00
26/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	4457	4	4	4	0.00
26/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	4548	4	5	4	0.00
26/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	4365	4	4	4	0.00
26/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R248 On 06-November-14			Bond Future	9.25	96.0755	96.4162	96.0755	0.00
26/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	4378	4	4	4	0.00
26/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	4558	4	5	4	0.00
26/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	4468	4	4	4	0.00
26/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
26/03/2014	R248 On 06-November-14	9.74	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
26/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00