



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For March 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	2025 On 08-May-14			Bond Future	109.86	109.8617	109.8585	109.8617	0.00
03/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	1131	1	1131	1	0.00
03/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	1141	1	1141	1	0.00
03/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	1151	1	1151	1	0.00
03/03/2014	2025 On 07-August-14			Bond Future	110.37	110.3746	110.3712	110.3746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	1381	1	1381	1	0.00
03/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	1361	1	1361	1	0.00
03/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	1371	1	1371	1	0.00
03/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2030 On 08-May-14			Bond Future	9.05	93.7975	9.0541	93.7975	1,559.00
03/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	344	0	344	0	0.00
03/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	422	0	422	0	0.00
03/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	500	0	500	0	0.00
03/03/2014	2030 On 07-August-14			Bond Future	9.15	91.1743	9.1474	91.1743	0.00
03/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	1135	1	1135	1	0.00
03/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	1057	1	1057	1	0.00
03/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	1213	1	1213	1	0.00
03/03/2014	2030 On 06-November-14			Bond Future	9.23	92.6072	9.2287	92.6072	0.00
03/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	1818	1	1818	1	0.00
03/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	1664	1	1664	1	0.00
03/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	1741	1	1741	1	0.00
03/03/2014	2037 On 08-May-14			Bond Future	9.21	95.7998	9.2140	95.7998	5,914.00
03/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	1378	2	1378	2	0.00
03/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	1552	2	1552	2	0.00
03/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	1465	2	1465	2	0.00
03/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2014	2037 On 07-August-14			Bond Future	9.30	92.9557	9.3010	92.9557	3,280.00
03/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	2341	2	2341	2	0.00
03/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	2249	2	2249	2	0.00
03/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	2158	2	2158	2	0.00
03/03/2014	2037 On 06-November-14			Bond Future	9.38	94.2994	9.3767	94.2994	0.00
03/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	2652	3	2652	3	0.00
03/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	2735	3	2735	3	0.00
03/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	2817	3	2817	3	0.00
03/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2038 On 08-May-14			Bond Future	108.99	108.9884	108.9863	108.9884	57.00
03/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	14	0	14	0	0.00
03/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	24	0	24	0	0.00
03/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	4	0	4	0	0.00
03/03/2014	2038 On 07-August-14			Bond Future	109.35	109.3481	109.3457	109.3481	0.00
03/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	3336	3	3336	3	0.00
03/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	3346	3	3346	3	0.00
03/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	3356	3	3356	3	0.00
03/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2046 On 08-May-14			Bond Future	107.23	107.2332	107.2310	107.2332	3,088.00
03/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	2881	3	2881	3	0.00
03/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	2871	3	2871	3	0.00
03/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	2891	3	2891	3	0.00
03/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00

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03/03/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2046 On 07-August-14			Bond Future	108.83	108.8293	108.8267	108.8293	0.00
03/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	4387	4	4387	4	0.00
03/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	4377	4	4377	4	0.00
03/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	4397	4	4397	4	0.00
03/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2046 On 06-November-14			Bond Future	109.20	109.2146	109.2016	109.2146	0.00
03/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	4772	5	4772	5	0.00
03/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	4752	5	4752	5	0.00
03/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	4762	5	4762	5	0.00
03/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2050 On 08-May-14			Bond Future	114.19	114.1902	114.1880	114.1902	472.00
03/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
03/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	812	1	812	1	0.00
03/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	822	1	822	1	0.00
03/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	802	1	802	1	0.00
03/03/2014	2050 On 07-August-14			Bond Future	114.48	114.4864	114.4839	114.4864	0.00
03/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	2484	2	2484	2	0.00
03/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	2494	2	2494	2	0.00
03/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	2474	2	2474	2	0.00
03/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
03/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
03/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	AL37 On 08-May-14			Index Future	408.03	408.5080	408.0280	408.5080	0.00
03/03/2014	AL37 On 07-August-14			Index Future	414.05	414.5380	414.0470	414.5380	0.00
03/03/2014	AL7T On 08-May-14			Index Future	478.38	479.3630	478.3750	479.3630	1.00
03/03/2014	AL7T On 07-August-14			Index Future	485.43	486.4390	485.4320	486.4390	0.00
03/03/2014	ALBI On 08-May-14			Index Future	436.59	437.3890	436.5860	437.3890	718.00
03/03/2014	ALBI On 07-August-14			Index Future	443.03	443.8450	443.0260	443.8450	0.00
03/03/2014	ALBI On 06-November-14			Index Future	449.93	450.8090	449.9300	450.8090	0.00
03/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2014	EL28 On 08-May-14			Bond Future	115.33	115.3331	115.3306	115.3331	0.00
03/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1341	1	1341	1	0.00

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03/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1321	1	1321	1	0.00
03/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1331	1	1331	1	0.00
03/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
03/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
03/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
03/03/2014	EL28 On 07-August-14			Bond Future	117.05	117.0500	117.0471	117.0500	0.00
03/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3037	3	3037	3	0.00
03/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3047	3	3047	3	0.00
03/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3057	3	3057	3	0.00
03/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
03/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
03/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
03/03/2014	ES33 On 08-May-14			Bond Future	9.84	81.3138	9.8368	81.3138	6,292.00
03/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
03/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
03/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
03/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2115	2	2115	2	0.00
03/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2191	2	2191	2	0.00
03/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2040	2	2040	2	0.00
03/03/2014	ES33 On 07-August-14			Bond Future	9.94	82.4056	9.9420	82.4056	0.00
03/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1525	2	1525	2	0.00
03/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1456	2	1456	2	0.00
03/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1387	2	1387	2	0.00
03/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
03/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
03/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
03/03/2014	ES33 On 06-November-14			Bond Future	10.04	79.9154	10.0436	79.9154	0.00
03/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1691	2	1691	2	0.00
03/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1759	2	1759	2	0.00
03/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1826	2	1826	2	0.00
03/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
03/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
03/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
03/03/2014	GOVI On 08-May-14			GOVI	435.52	436.3380	435.5240	436.3380	302.00

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03/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
03/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
03/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
03/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	64760	6	64760	6	0.00
03/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	64860	6	64860	6	0.00
03/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	64660	6	64660	6	0.00
03/03/2014	GOVI On 07-August-14			GOVI	441.95	442.7780	441.9480	442.7780	175.00
03/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
03/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
03/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
03/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	180420	17	180420	17	0.00
03/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	180620	17	180620	17	0.00
03/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	180520	17	180520	17	0.00
03/03/2014	GOVI On 06-November-14			GOVI	448.84	449.7260	448.8350	449.7260	0.00
03/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	1	0	1	0.00
03/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	1	0	1	0.00
03/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	1	0	1	0.00
03/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	1650	0	1650	0	0.00
03/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	1750	0	1750	0	0.00
03/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	1550	0	1550	0	0.00
03/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/03/2014	IGOV On 08-May-14			Index Future	200.98	200.9960	200.9760	200.9960	1,266.00
03/03/2014	IGOV On 07-August-14			Index Future	203.97	203.9870	203.9650	203.9870	90.00
03/03/2014	IGOV On 06-November-14			Index Future	207.17	207.2120	207.1680	207.2120	0.00
03/03/2014	ILBI On 08-May-14			Index Future	544.32	544.3250	544.3210	544.3250	0.00
03/03/2014	ILBI On 07-August-14			Index Future	552.20	552.2040	552.1970	552.2040	210.00
03/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
03/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/03/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.77	94.2400	5.7700	94.2400	4,000.00
03/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.04	93.9700	6.0400	93.9700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.14	93.8700	6.1400	93.8700	4,000.00
03/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.42	93.6000	6.4200	93.6000	2,000.00
03/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.52	93.5000	6.5200	93.5000	1,000.00
03/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.78	93.2500	6.7800	93.2500	600.00
03/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.88	93.1500	6.8800	93.1500	1,000.00
03/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.49	92.5300	7.4900	92.5300	0.00
03/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.75	92.2900	7.7500	92.2900	2,850.00
03/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.92	92.1300	7.9200	92.1300	5,400.00
03/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.06	91.9700	8.0600	91.9700	0.00
03/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.22	91.8200	8.2200	91.8200	0.00
03/03/2014	R023 On 08-May-14			Bond Future	8.59	96.6768	8.5878	96.6768	12,886.00
03/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	243	0	243	0	0.00
03/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	249	0	249	0	0.00
03/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	236	0	236	0	0.00
03/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	6238	6	6238	6	0.00
03/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	6295	6	6295	6	0.00
03/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	6352	6	6352	6	0.00
03/03/2014	R023 On 07-August-14			Bond Future	8.69	97.9911	8.6925	97.9911	0.00
03/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2327	2	2327	2	0.00
03/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2378	3	2378	3	0.00
03/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2353	2	2353	2	0.00
03/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	3433	3	3433	3	0.00
03/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	3499	3	3499	3	0.00
03/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	3466	3	3466	3	0.00
03/03/2014	R023 On 06-November-14			Bond Future	8.79	95.6088	8.7929	95.6088	0.00
03/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3007	3	3007	3	0.00
03/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3033	3	3033	3	0.00
03/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	2982	3	2982	3	0.00
03/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	4093	4	4093	4	0.00
03/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	4062	4	4062	4	0.00
03/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	4125	4	4125	4	0.00
03/03/2014	R157 On 08-May-14			Bond Future	7.37	109.8803	7.3718	109.8803	25,346.00
03/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2933	3	2933	3	0.00
03/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2946	3	2946	3	0.00
03/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2919	3	2919	3	0.00
03/03/2014	R157 On 07-August-14			Bond Future	7.71	111.5022	7.7079	111.5022	13,000.00
03/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	116	0	116	0	0.00
03/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	118	0	118	0	0.00
03/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	120	0	120	0	0.00
03/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	1165	1	1165	1	0.00
03/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	1156	1	1156	1	0.00
03/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	1148	1	1148	1	0.00
03/03/2014	R157 On 06-November-14			Bond Future	8.15	106.4380	8.1539	106.4380	0.00
03/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	55	0	55	0	0.00
03/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	54	0	54	0	0.00
03/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	55	0	55	0	0.00
03/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1688	2	1688	2	0.00
03/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1704	2	1704	2	0.00
03/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1696	2	1696	2	0.00
03/03/2014	R186 On 08-May-14			Bond Future	8.66	118.4257	8.6612	118.4257	51,154.00
03/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	4853	5	4853	5	0.00
03/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1755	2	1755	2	1,000.00
03/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	59	0	59	0	0.00
03/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	61	0	61	0	0.00
03/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	8898	9	8898	9	0.00
03/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	2090	2	2090	2	900.00
03/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	57	0	57	0	0.00
03/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1322	2	1322	2	10,000.00
03/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	5717	6	5717	6	0.00
03/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3316	4	3316	4	0.00
03/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4310	5	4310	5	0.00
03/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	3088	3	3088	3	6,000.00
03/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	211	0	211	0	1,933.00
03/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	3956	4	3956	4	0.00
03/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	14042	14	14042	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	3441	3	3441	3	1,933.00
03/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	14138	14	14138	14	0.00
03/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	1286	1	1286	1	1,500.00
03/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	1541	1	1541	1	400.00
03/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	4813	5	4813	5	0.00
03/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	2353	2	2353	2	0.00
03/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	10463	10	10463	10	0.00
03/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	966	1	966	1	10,000.00
03/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	2170	2	2170	2	900.00
03/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	14233	14	14233	14	0.00
03/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	331	0	331	0	6,000.00
03/03/2014	R186 On 07-August-14			Bond Future	8.75	114.8802	8.7540	114.8802	0.00
03/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2378	3	2378	3	0.00
03/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2437	3	2437	3	0.00
03/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2407	3	2407	3	0.00
03/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	4702	5	4702	5	0.00
03/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	6130	6	6130	6	0.00
03/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	6241	6	6241	6	0.00
03/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	6185	6	6185	6	0.00
03/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	3363	3	3363	3	840.00
03/03/2014	R186 On 06-November-14			Bond Future	8.84	116.6850	8.8388	116.6850	0.00
03/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6309	7	6309	7	0.00
03/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2569	3	2569	3	0.00
03/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2623	3	2623	3	0.00
03/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2596	3	2596	3	0.00
03/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	8272	8	8272	8	0.00
03/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	8330	8	8330	8	0.00
03/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	8214	8	8214	8	0.00
03/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3715	4	3715	4	2,010.00
03/03/2014	R197 On 08-May-14			Bond Future	273.63	273.6349	273.6270	273.6349	2,049.00
03/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	23617	24	23617	24	0.00
03/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	23637	24	23637	24	0.00
03/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	23627	24	23627	24	0.00
03/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00

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03/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R197 On 07-August-14			Bond Future	271.90	271.9044	271.8958	271.9044	0.00
03/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	1896	2	1896	2	0.00
03/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	1906	2	1906	2	0.00
03/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	1886	2	1886	2	0.00
03/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R201 On 08-May-14			Bond Future	6.88	104.5513	6.8774	104.5513	0.00
03/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1281	1	1281	1	0.00
03/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1269	1	1269	1	0.00
03/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1275	1	1275	1	0.00
03/03/2014	R201 On 07-August-14			Bond Future	7.46	101.6834	7.4648	101.6834	0.00
03/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	41	0	41	0	0.00
03/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	40	0	40	0	0.00
03/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	41	0	41	0	0.00
03/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	819	1	819	1	0.00
03/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	816	1	816	1	0.00
03/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	813	1	813	1	0.00
03/03/2014	R202 On 08-May-14			Bond Future	213.85	213.8543	213.8487	213.8543	44,523.00
03/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	4098	4	4098	4	0.00
03/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	4102	4	4102	4	0.00
03/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	4107	4	4107	4	0.00
03/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	5254	5	5254	5	0.00
03/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	5259	5	5259	5	0.00
03/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	5248	5	5248	5	0.00
03/03/2014	R202 On 07-August-14			Bond Future	213.95	213.9547	213.9488	213.9547	0.00
03/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	10335	10	10335	10	0.00
03/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	10328	10	10328	10	0.00
03/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	10322	10	10322	10	0.00

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03/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	4380	4	4380	4	0.00
03/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	4383	4	4383	4	0.00
03/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	4376	4	4376	4	0.00
03/03/2014	R203 On 08-May-14			Bond Future	7.91	102.3799	7.9138	102.3799	16,972.00
03/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	1	0	1	0	0.00
03/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	1	0	1	0	0.00
03/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	59	0	59	0	29.00
03/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	1	0	1	0	0.00
03/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	293	0	293	0	16.00
03/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6566	6	6566	6	0.00
03/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1799	2	1799	2	0.00
03/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	6503	6	6503	6	0.00
03/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	3239	3	3239	3	0.00
03/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	6534	6	6534	6	0.00
03/03/2014	R203 On 07-August-14			Bond Future	8.09	103.8911	8.0884	103.8911	0.00
03/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	458	0	458	0	0.00
03/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	451	0	451	0	0.00
03/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	444	0	444	0	0.00
03/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	210	0	210	0	46.00
03/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2606	3	2606	3	0.00
03/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2585	3	2585	3	0.00
03/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2626	3	2626	3	0.00
03/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3649	4	3649	4	0.00
03/03/2014	R203 On 06-November-14			Bond Future	8.27	101.3573	8.2669	101.3573	0.00
03/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	419	0	419	0	14.00
03/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	354	0	354	0	45.00
03/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	363	0	363	0	0.00
03/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	358	0	358	0	0.00
03/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3688	4	3688	4	0.00
03/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3986	4	3986	4	0.00
03/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3943	4	3943	4	0.00
03/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3965	4	3965	4	0.00
03/03/2014	R204 On 08-May-14			Bond Future	8.16	102.6411	8.1596	102.6411	30,006.00
03/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	2	0	2	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	2	0	2	0	0.00
03/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	2	0	2	0	0.00
03/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	8307	8	8307	8	0.00
03/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	8389	8	8389	8	0.00
03/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	8348	8	8348	8	0.00
03/03/2014	R204 On 07-August-14			Bond Future	8.31	100.1231	8.3097	100.1231	0.00
03/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	928	1	928	1	0.00
03/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	592	1	592	1	0.00
03/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	574	1	574	1	0.00
03/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	583	1	583	1	0.00
03/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2843	3	2843	3	530.00
03/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3741	4	3741	4	0.00
03/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3685	4	3685	4	0.00
03/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3713	4	3713	4	0.00
03/03/2014	R204 On 06-November-14			Bond Future	8.45	101.6957	8.4526	101.6957	0.00
03/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	474	1	474	1	0.00
03/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	480	1	480	1	0.00
03/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1404	1	1404	1	0.00
03/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	468	0	468	0	0.00
03/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	5539	5	5539	5	0.00
03/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2983	3	2983	3	1,270.00
03/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	5509	5	5509	5	0.00
03/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	5569	5	5569	5	0.00
03/03/2014	R207 On 08-May-14			Bond Future	8.39	97.4760	8.3856	97.4760	19,048.00
03/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	2	0	2	0	0.00
03/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	3	0	3	0	0.00
03/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	2	0	2	0	0.00
03/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	10011	10	10011	10	0.00
03/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	10060	10	10060	10	0.00
03/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9962	10	9962	10	0.00
03/03/2014	R207 On 07-August-14			Bond Future	8.52	95.2736	8.5249	95.2736	0.00
03/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	753	1	753	1	0.00
03/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	764	1	764	1	0.00
03/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	775	1	775	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	4246	4	4246	4	0.00
03/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	4278	4	4278	4	0.00
03/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	4214	4	4214	4	0.00
03/03/2014	R207 On 06-November-14			Bond Future	8.65	96.7704	8.6506	96.7704	0.00
03/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	694	1	694	1	0.00
03/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	710	1	710	1	0.00
03/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	702	1	702	1	0.00
03/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	6062	6	6062	6	0.00
03/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	6027	6	6027	6	0.00
03/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5993	6	5993	6	0.00
03/03/2014	R208 On 08-May-14			Bond Future	8.49	92.0683	8.4854	92.0683	11,020.00
03/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	3	0	3	0	0.00
03/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	4	0	4	0	0.00
03/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	4	0	4	0	0.00
03/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	11453	11	11453	11	0.00
03/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	11341	11	11341	11	0.00
03/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	11397	11	11397	11	0.00
03/03/2014	R208 On 07-August-14			Bond Future	8.60	93.4276	8.6048	93.4276	0.00
03/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	945	1	945	1	0.00
03/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1708	2	1708	2	0.00
03/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	932	1	932	1	0.00
03/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	958	1	958	1	0.00
03/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	3247	3	3247	3	630.00
03/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	4816	5	4816	5	0.00
03/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	4780	5	4780	5	0.00
03/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4853	5	4853	5	0.00
03/03/2014	R208 On 06-November-14			Bond Future	8.72	91.4954	8.7180	91.4954	0.00
03/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	852	1	852	1	0.00
03/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	872	1	872	1	0.00
03/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	862	1	862	1	0.00
03/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2444	3	2444	3	0.00
03/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6840	7	6840	7	0.00
03/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	3439	3	3439	3	1,520.00
03/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6880	7	6880	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
03/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	6801	7	6801	7	0.00
03/03/2014	R209 On 08-May-14			Bond Future	9.15	73.6999	9.1479	73.6999	25,105.00
03/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4494	5	4494	5	0.00
03/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	133	0	133	0	0.00
03/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	129	0	129	0	0.00
03/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	3883	4	3883	4	0.00
03/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	125	0	125	0	0.00
03/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	5597	6	5597	6	0.00
03/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	5086	5	5086	5	0.00
03/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	736	1	736	1	640.00
03/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1933	2	1933	2	640.00
03/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	10647	10	10647	10	0.00
03/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	10820	11	10820	11	0.00
03/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	1081	1	1081	1	883.00
03/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	10733	11	10733	11	0.00
03/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	1366	1	1366	1	640.00
03/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	3034	3	3034	3	0.00
03/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	863	1	863	1	7,262.00
03/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	710	1	710	1	10,000.00
03/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	5753	6	5753	6	0.00
03/03/2014	R209 On 07-August-14			Bond Future	9.23	74.7881	9.2258	74.7881	0.00
03/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3193	3	3193	3	0.00
03/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3225	3	3225	3	0.00
03/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3160	3	3160	3	0.00
03/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	4443	4	4443	4	0.00
03/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	4527	4	4527	4	0.00
03/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	4485	4	4485	4	0.00
03/03/2014	R209 On 06-November-14			Bond Future	9.30	72.8151	9.2984	72.8151	0.00
03/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3664	4	3664	4	0.00
03/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3695	4	3695	4	0.00
03/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	3726	4	3726	4	0.00
03/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5924	6	5924	6	0.00
03/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5836	6	5836	6	0.00
03/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5880	6	5880	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
03/03/2014	R210 On 08-May-14			Bond Future	160.24	160.2396	160.2353	160.2396	719.00
03/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	235	0	235	0	0.00
03/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	225	0	225	0	0.00
03/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	245	0	245	0	0.00
03/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R210 On 07-August-14			Bond Future	162.62	162.6247	162.6198	162.6247	0.00
03/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3620	4	3620	4	0.00
03/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3610	4	3610	4	0.00
03/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	3630	4	3630	4	0.00
03/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R211 On 08-May-14			Bond Future	127.55	127.5535	127.5462	127.5535	390.00
03/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2454	2	2454	2	0.00
03/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2464	2	2464	2	0.00
03/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2444	2	2444	2	0.00
03/03/2014	R211 On 07-August-14			Bond Future	127.89	127.8942	127.8865	127.8942	0.00
03/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	113	0	113	0	0.00
03/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	123	0	123	0	0.00
03/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	103	0	103	0	0.00
03/03/2014	R212 On 08-May-14			Bond Future	128.95	128.9516	128.9478	128.9516	21,797.00
03/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	3052	3	3052	3	0.00
03/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	3062	3	3062	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	3042	3	3042	3	0.00
03/03/2014	R212 On 07-August-14			Bond Future	129.16	129.1610	129.1568	129.1610	0.00
03/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	167	0	167	0	0.00
03/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	147	0	147	0	0.00
03/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	157	0	157	0	0.00
03/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R213 On 08-May-14			Bond Future	9.03	84.3382	9.0259	84.3382	21,730.00
03/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	103	0	103	0	0.00
03/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	100	0	100	0	0.00
03/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	106	0	106	0	0.00
03/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	11368	11	11368	11	0.00
03/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	11454	11	11454	11	0.00
03/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	11282	11	11282	11	0.00
03/03/2014	R213 On 07-August-14			Bond Future	9.11	85.5831	9.1091	85.5831	0.00
03/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2871	3	2871	3	0.00
03/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	2933	3	2933	3	0.00
03/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	2902	3	2902	3	0.00
03/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4837	5	4837	5	0.00
03/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4793	5	4793	5	0.00
03/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4882	5	4882	5	0.00
03/03/2014	R213 On 06-November-14			Bond Future	9.19	83.3842	9.1881	83.3842	0.00
03/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3457	4	3457	4	0.00
03/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3518	4	3518	4	0.00
03/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3487	4	3487	4	0.00
03/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5987	6	5987	6	0.00
03/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	6032	6	6032	6	0.00
03/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5942	6	5942	6	0.00
03/03/2014	R214 On 08-May-14			Bond Future	9.23	74.4930	9.2255	74.4930	5,055.00
03/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1816	2	1816	2	0.00
03/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1785	2	1785	2	0.00
03/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1846	2	1846	2	0.00
03/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	3572	4	3572	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	3523	4	3523	4	0.00
03/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	3621	4	3621	4	0.00
03/03/2014	R214 On 07-August-14			Bond Future	9.30	75.4994	9.3021	75.4994	0.00
03/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	4953	5	4953	5	0.00
03/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	4871	5	4871	5	0.00
03/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	4912	5	4912	5	0.00
03/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	3055	3	3055	3	0.00
03/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	3117	3	3117	3	0.00
03/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	3086	3	3086	3	0.00
03/03/2014	R214 On 06-November-14			Bond Future	9.37	73.3971	9.3746	73.3971	0.00
03/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	5813	6	5813	6	0.00
03/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	5853	6	5853	6	0.00
03/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	5892	6	5892	6	0.00
03/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3855	4	3855	4	0.00
03/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3823	4	3823	4	0.00
03/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3886	4	3886	4	0.00
03/03/2014	R248 On 08-May-14			Bond Future	9.31	96.0635	9.3128	96.0635	13,552.00
03/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
03/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	2617	3	2617	3	0.00
03/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	2515	2	2515	2	0.00
03/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	2719	3	2719	3	0.00
03/03/2014	R248 On 07-August-14			Bond Future	9.39	97.3601	9.3926	97.3601	0.00
03/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	2405	2	2405	2	0.00
03/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	2497	3	2497	3	0.00
03/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	2314	2	2314	2	0.00
03/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R248 On 06-November-14			Bond Future	9.47	94.4632	9.4683	94.4632	0.00
03/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	2320	2	2320	2	0.00
03/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	2499	3	2499	3	0.00
03/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	2410	3	2410	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
03/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00