



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
14/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	2025 On 08-May-14			Bond Future	110.86	110.5961	110.8642	110.5961	0.00
14/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
14/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
14/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
14/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	126	0	126	0	0.00
14/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	136	0	136	0	0.00
14/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	146	0	146	0	0.00
14/03/2014	2025 On 07-August-14			Bond Future	111.39	111.1155	111.3859	111.1155	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
14/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	2396	2	2396	2	0.00
14/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	2376	2	2376	2	0.00
14/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	2386	2	2386	2	0.00
14/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2030 On 08-May-14			Bond Future	9.02	93.6629	9.0250	93.6629	1,559.00
14/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
14/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
14/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
14/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	117	0	117	0	0.00
14/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	195	0	195	0	0.00
14/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	273	0	273	0	0.00
14/03/2014	2030 On 07-August-14			Bond Future	9.12	91.0339	9.1180	91.0339	0.00
14/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
14/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
14/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
14/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	910	1	910	1	0.00
14/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	832	1	832	1	0.00
14/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	988	1	988	1	0.00
14/03/2014	2030 On 06-November-14			Bond Future	9.20	92.4363	9.2008	92.4363	0.00
14/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
14/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
14/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
14/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	1608	2	1608	2	0.00
14/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	1454	2	1454	2	0.00
14/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	1531	2	1531	2	0.00
14/03/2014	2037 On 08-May-14			Bond Future	9.16	96.0958	9.1603	96.0958	5,914.00
14/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	1859	2	1859	2	0.00
14/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	2034	2	2034	2	0.00
14/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	1947	2	1947	2	0.00
14/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
14/03/2014	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
14/03/2014	2037 On 07-August-14			Bond Future	9.25	93.2521	9.2462	93.2521	3,280.00
14/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
14/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
14/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
14/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	1857	2	1857	2	0.00
14/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	1766	2	1766	2	0.00
14/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	1675	2	1675	2	0.00
14/03/2014	2037 On 06-November-14			Bond Future	9.32	94.5717	9.3225	94.5717	0.00
14/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	3125	3	3125	3	0.00
14/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	3207	3	3207	3	0.00
14/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	3290	3	3290	3	0.00
14/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2038 On 08-May-14			Bond Future	111.00	111.0027	111.0027	111.0027	57.00
14/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	2003	2	2003	2	0.00
14/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	1993	2	1993	2	0.00
14/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	2013	2	2013	2	0.00
14/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2038 On 07-August-14			Bond Future	111.39	111.3877	111.3861	111.3877	0.00
14/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	5376	5	5376	5	0.00
14/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	5386	5	5386	5	0.00
14/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	5396	5	5396	5	0.00
14/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2046 On 08-May-14			Bond Future	108.19	108.1882	108.1884	108.1882	5,218.00
14/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3838	4	3838	4	0.00
14/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3828	4	3828	4	0.00
14/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3848	4	3848	4	0.00
14/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2046 On 07-August-14			Bond Future	109.79	109.7939	109.7926	109.7939	0.00
14/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	5353	5	5353	5	0.00
14/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	5343	5	5343	5	0.00
14/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	5363	5	5363	5	0.00
14/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2046 On 06-November-14			Bond Future	110.16	110.1616	110.1609	110.1616	0.00
14/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5731	6	5731	6	0.00
14/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	5711	6	5711	6	0.00
14/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	5721	6	5721	6	0.00
14/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2050 On 08-May-14			Bond Future	115.58	115.2970	115.5764	115.2970	472.00
14/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	586	0	586	0	0.00
14/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	566	0	566	0	0.00
14/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	576	0	576	0	0.00
14/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2050 On 07-August-14			Bond Future	115.89	115.6048	115.8868	115.6048	0.00
14/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	3887	4	3887	4	0.00
14/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	3897	4	3897	4	0.00
14/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	3877	4	3877	4	0.00
14/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
14/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
14/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	AL37 On 08-May-14			Index Future	410.48	409.6590	410.4770	409.6590	0.00
14/03/2014	AL37 On 07-August-14			Index Future	416.51	415.6880	416.5130	415.6880	0.00
14/03/2014	AL7T On 08-May-14			Index Future	481.88	480.8920	481.8820	480.8920	1.00
14/03/2014	AL7T On 07-August-14			Index Future	488.97	487.9700	488.9670	487.9700	0.00
14/03/2014	ALBI On 08-May-14			Index Future	439.11	438.4940	439.1060	438.4940	704.00
14/03/2014	ALBI On 07-August-14			Index Future	445.56	444.9480	445.5620	444.9480	0.00
14/03/2014	ALBI On 06-November-14			Index Future	452.42	451.7950	452.4220	451.7950	0.00
14/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2014	EL28 On 08-May-14			Bond Future	115.60	115.6022	115.6023	115.6022	0.00
14/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1612	2	1612	2	0.00

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14/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1592	2	1592	2	0.00
14/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1602	2	1602	2	0.00
14/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
14/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
14/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
14/03/2014	EL28 On 07-August-14			Bond Future	117.32	117.3181	117.3166	117.3181	0.00
14/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3307	3	3307	3	0.00
14/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3317	3	3317	3	0.00
14/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3327	3	3327	3	0.00
14/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
14/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
14/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
14/03/2014	ES33 On 08-May-14			Bond Future	9.78	81.5738	9.7753	81.5738	6,292.00
14/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
14/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
14/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
14/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1668	2	1668	2	0.00
14/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1744	2	1744	2	0.00
14/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1593	2	1593	2	0.00
14/03/2014	ES33 On 07-August-14			Bond Future	9.88	82.6660	9.8791	82.6660	0.00
14/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1974	2	1974	2	0.00
14/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1905	2	1905	2	0.00
14/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1836	2	1836	2	0.00
14/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
14/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
14/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
14/03/2014	ES33 On 06-November-14			Bond Future	9.98	80.1552	9.9809	80.1552	0.00
14/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2131	2	2131	2	0.00
14/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2199	2	2199	2	0.00
14/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2266	2	2266	2	0.00
14/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
14/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
14/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
14/03/2014	GOVI On 08-May-14			GOVI	437.99	437.3490	437.9920	437.3490	308.00

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14/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
14/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
14/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
14/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	40080	5	40080	5	0.00
14/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	40180	5	40180	5	0.00
14/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	39980	5	39980	5	0.00
14/03/2014	GOVI On 07-August-14			GOVI	444.43	443.7860	444.4320	443.7860	175.00
14/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
14/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
14/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
14/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	155580	16	155580	16	0.00
14/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	155780	16	155780	16	0.00
14/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	155680	16	155680	16	0.00
14/03/2014	GOVI On 06-November-14			GOVI	451.27	450.6150	451.2740	450.6150	0.00
14/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	22840	2	22840	2	0.00
14/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	22640	2	22640	2	0.00
14/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	22740	2	22740	2	0.00
14/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
14/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
14/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
14/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/03/2014	IGOV On 08-May-14			Index Future	202.03	201.9870	202.0340	201.9870	1,266.00
14/03/2014	IGOV On 07-August-14			Index Future	205.03	204.9850	205.0290	204.9850	90.00
14/03/2014	IGOV On 06-November-14			Index Future	208.21	208.1640	208.2100	208.1640	0.00
14/03/2014	ILBI On 08-May-14			Index Future	547.24	547.1110	547.2400	547.1110	0.00
14/03/2014	ILBI On 07-August-14			Index Future	555.15	555.0170	555.1470	555.0170	210.00
14/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
14/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/03/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2400	5.7600	94.2400	3,000.00
14/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.92	94.0700	5.9200	94.0700	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
14/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.00	93.9700	6.0000	93.9700	2,000.00
14/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.19	93.7300	6.1900	93.7300	2,000.00
14/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.27	93.6300	6.2700	93.6300	1,000.00
14/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.48	93.4300	6.4800	93.4300	600.00
14/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.56	93.3300	6.5600	93.3300	1,000.00
14/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.07	92.8200	7.0700	92.8200	0.00
14/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.39	92.4900	7.3900	92.4900	2,850.00
14/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.67	92.2300	7.6700	92.2300	5,400.00
14/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.86	92.0600	7.8600	92.0600	0.00
14/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.11	91.8900	8.1100	91.8900	0.00
14/03/2014	R023 On 08-May-14			Bond Future	8.44	97.0677	8.4443	97.0677	12,886.00
14/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	176	0	176	0	0.00
14/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	182	0	182	0	0.00
14/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	170	0	170	0	0.00
14/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	5321	6	5321	6	0.00
14/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5379	6	5379	6	0.00
14/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5436	6	5436	6	0.00
14/03/2014	R023 On 07-August-14			Bond Future	8.54	98.3840	8.5439	98.3840	0.00
14/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2524	2	2524	2	0.00
14/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2580	2	2580	2	0.00
14/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2552	2	2552	2	0.00
14/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2777	3	2777	3	0.00
14/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2837	3	2837	3	0.00
14/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2807	3	2807	3	0.00
14/03/2014	R023 On 06-November-14			Bond Future	8.64	95.9786	8.6413	95.9786	0.00
14/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3365	3	3365	3	0.00
14/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3393	3	3393	3	0.00
14/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3337	3	3337	3	0.00
14/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3599	4	3599	4	0.00
14/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3571	4	3571	4	0.00
14/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3628	4	3628	4	0.00
14/03/2014	R157 On 08-May-14			Bond Future	7.03	110.0886	7.0329	110.0886	25,346.00
14/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
14/03/2014	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
14/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2482	3	2482	3	0.00
14/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2496	3	2496	3	0.00
14/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2468	3	2468	3	0.00
14/03/2014	R157 On 07-August-14			Bond Future	7.29	111.7090	7.2905	111.7090	13,000.00
14/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	183	0	183	0	0.00
14/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	187	0	187	0	0.00
14/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	190	0	190	0	0.00
14/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	782	1	782	1	0.00
14/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	775	1	775	1	0.00
14/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	767	1	767	1	0.00
14/03/2014	R157 On 06-November-14			Bond Future	7.63	106.6148	7.6298	106.6148	0.00
14/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	80	0	80	0	0.00
14/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	79	0	79	0	0.00
14/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	81	0	81	0	0.00
14/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1277	1	1277	1	0.00
14/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1292	1	1292	1	0.00
14/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1285	1	1285	1	0.00
14/03/2014	R186 On 08-May-14			Bond Future	8.58	118.5820	8.5754	118.5820	51,759.00
14/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	4986	5	4986	5	0.00
14/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1542	1	1542	1	1,000.00
14/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	17	0	17	0	0.00
14/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	18	0	18	0	0.00
14/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	9389	9	9389	9	0.00
14/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	1901	2	1901	2	900.00
14/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	16	0	16	0	0.00
14/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	5946	6	5946	6	0.00
14/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3265	3	3265	3	0.00
14/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1093	1	1093	1	10,000.00
14/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4379	4	4379	4	0.00
14/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	3011	3	3011	3	6,000.00
14/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	98	0	98	0	1,933.00
14/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	3027	3	3027	3	0.00
14/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	13283	13	13283	13	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
14/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	2536	3	2536	3	1,933.00
14/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	13380	14	13380	14	0.00
14/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	703	1	703	1	1,500.00
14/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	895	1	895	1	400.00
14/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1560	2	1560	2	0.00
14/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	9634	10	9634	10	0.00
14/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	3868	4	3868	4	0.00
14/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	480	1	480	1	10,000.00
14/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	1403	1	1403	1	900.00
14/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	13477	14	13477	14	0.00
14/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	106	0	106	0	6,000.00
14/03/2014	R186 On 07-August-14			Bond Future	8.67	115.0340	8.6659	115.0340	0.00
14/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2268	2	2268	2	0.00
14/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2330	2	2330	2	0.00
14/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2299	2	2299	2	0.00
14/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	4735	5	4735	5	0.00
14/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	5303	5	5303	5	0.00
14/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	5411	6	5411	6	0.00
14/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	5357	5	5357	5	0.00
14/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2676	3	2676	3	840.00
14/03/2014	R186 On 06-November-14			Bond Future	8.75	116.8056	8.7503	116.8056	0.00
14/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6584	6	6584	6	0.00
14/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2654	3	2654	3	0.00
14/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2711	3	2711	3	0.00
14/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2683	3	2683	3	0.00
14/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	7651	8	7651	8	0.00
14/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	7707	8	7707	8	0.00
14/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	7594	8	7594	8	0.00
14/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3282	3	3282	3	2,010.00
14/03/2014	R197 On 08-May-14			Bond Future	275.52	275.5234	275.5213	275.5234	1,912.00
14/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	25511	26	25511	26	0.00
14/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	25531	26	25531	26	0.00
14/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	25521	26	25521	26	0.00
14/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R197 On 07-August-14			Bond Future	273.80	273.8096	273.8034	273.8096	0.00
14/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	3803	4	3803	4	0.00
14/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	3813	4	3813	4	0.00
14/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	3793	4	3793	4	0.00
14/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R201 On 08-May-14			Bond Future	6.61	104.5830	6.6096	104.5830	0.00
14/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1122	1	1122	1	0.00
14/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1110	1	1110	1	0.00
14/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1116	1	1116	1	0.00
14/03/2014	R201 On 07-August-14			Bond Future	7.03	101.7111	7.0277	101.7111	0.00
14/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	59	0	59	0	0.00
14/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	58	0	58	0	0.00
14/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	58	0	58	0	0.00
14/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	681	1	681	1	0.00
14/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	678	1	678	1	0.00
14/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	675	1	675	1	0.00
14/03/2014	R202 On 08-May-14			Bond Future	214.15	214.1501	214.1494	214.1501	44,663.00
14/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	3162	3	3162	3	0.00
14/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	3166	3	3166	3	0.00
14/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	3171	3	3171	3	0.00
14/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	4017	4	4017	4	0.00
14/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	4022	4	4022	4	0.00
14/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	4011	4	4011	4	0.00
14/03/2014	R202 On 07-August-14			Bond Future	214.24	214.2461	214.2424	214.2461	0.00
14/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	9338	9	9338	9	0.00
14/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	9331	9	9331	9	0.00
14/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	9324	9	9324	9	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
14/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	3089	3	3089	3	0.00
14/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	3092	3	3092	3	0.00
14/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	3085	3	3085	3	0.00
14/03/2014	R203 On 08-May-14			Bond Future	7.74	102.6039	7.7412	102.6039	16,949.00
14/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	60	0	60	0	29.00
14/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	345	0	345	0	16.00
14/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6062	6	6062	6	0.00
14/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1348	1	1348	1	0.00
14/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	6000	6	6000	6	0.00
14/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2736	3	2736	3	0.00
14/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	6031	6	6031	6	0.00
14/03/2014	R203 On 07-August-14			Bond Future	7.90	104.1141	7.9019	104.1141	0.00
14/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	514	0	514	0	0.00
14/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	506	0	506	0	0.00
14/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	498	0	498	0	0.00
14/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	227	0	227	0	46.00
14/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2156	2	2156	2	0.00
14/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2136	2	2136	2	0.00
14/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2176	2	2176	2	0.00
14/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3161	3	3161	3	0.00
14/03/2014	R203 On 06-November-14			Bond Future	8.07	101.5526	8.0697	101.5526	0.00
14/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	435	0	435	0	14.00
14/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	363	0	363	0	45.00
14/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	373	0	373	0	0.00
14/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	368	0	368	0	0.00
14/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3211	3	3211	3	0.00
14/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3503	4	3503	4	0.00
14/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3461	4	3461	4	0.00
14/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3482	4	3482	4	0.00
14/03/2014	R204 On 08-May-14			Bond Future	7.97	103.0358	7.9658	103.0358	31,051.00
14/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	1	0	1	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
14/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	1	0	1	0	0.00
14/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	1	0	1	0	0.00
14/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7572	8	7572	8	0.00
14/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7655	8	7655	8	0.00
14/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7614	8	7614	8	0.00
14/03/2014	R204 On 07-August-14			Bond Future	8.10	100.5193	8.1041	100.5193	200.00
14/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	1038	1	1038	1	0.00
14/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	648	1	648	1	0.00
14/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	628	1	628	1	0.00
14/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	638	1	638	1	0.00
14/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2215	2	2215	2	530.00
14/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3057	3	3057	3	0.00
14/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3003	3	3003	3	0.00
14/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3030	3	3030	3	0.00
14/03/2014	R204 On 06-November-14			Bond Future	8.24	102.0673	8.2378	102.0673	0.00
14/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	505	0	505	0	0.00
14/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	512	0	512	0	0.00
14/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1575	1	1575	1	0.00
14/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	499	0	499	0	0.00
14/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	4841	5	4841	5	0.00
14/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2425	3	2425	3	1,270.00
14/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	4811	5	4811	5	0.00
14/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	4870	5	4870	5	0.00
14/03/2014	R207 On 08-May-14			Bond Future	8.24	97.7174	8.2411	97.7174	19,048.00
14/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9384	10	9384	10	0.00
14/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9432	10	9432	10	0.00
14/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9335	10	9335	10	0.00
14/03/2014	R207 On 07-August-14			Bond Future	8.37	95.5145	8.3732	95.5145	0.00
14/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	729	1	729	1	0.00
14/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	741	1	741	1	0.00
14/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	752	1	752	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
14/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3594	4	3594	4	0.00
14/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3625	4	3625	4	0.00
14/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3562	4	3562	4	0.00
14/03/2014	R207 On 06-November-14			Bond Future	8.49	96.9856	8.4947	96.9856	0.00
14/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	695	1	695	1	0.00
14/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	712	1	712	1	0.00
14/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	704	1	704	1	0.00
14/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5443	6	5443	6	0.00
14/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5409	6	5409	6	0.00
14/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5375	6	5375	6	0.00
14/03/2014	R208 On 08-May-14			Bond Future	8.36	92.3042	8.3591	92.3042	11,730.00
14/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	1	0	1	0	0.00
14/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	1	0	1	0	0.00
14/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	1	0	1	0	0.00
14/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	10835	11	10835	11	0.00
14/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	10723	11	10723	11	0.00
14/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	10779	11	10779	11	0.00
14/03/2014	R208 On 07-August-14			Bond Future	8.47	93.6630	8.4734	93.6630	0.00
14/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	879	1	879	1	0.00
14/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1696	2	1696	2	0.00
14/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	866	1	866	1	0.00
14/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	893	1	893	1	0.00
14/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2616	3	2616	3	630.00
14/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	4132	4	4132	4	0.00
14/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	4096	4	4096	4	0.00
14/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4168	4	4168	4	0.00
14/03/2014	R208 On 06-November-14			Bond Future	8.58	91.7061	8.5840	91.7061	0.00
14/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	817	1	817	1	0.00
14/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	837	1	837	1	0.00
14/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	827	1	827	1	0.00
14/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2511	2	2511	2	0.00
14/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6195	6	6195	6	0.00
14/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	2896	3	2896	3	1,520.00
14/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6234	6	6234	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
14/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	6156	6	6156	6	0.00
14/03/2014	R209 On 08-May-14			Bond Future	9.09	73.9381	9.0900	73.9381	25,078.00
14/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4542	5	4542	5	0.00
14/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	71	0	71	0	0.00
14/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	68	0	68	0	0.00
14/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	3881	4	3881	4	0.00
14/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	66	0	66	0	0.00
14/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	5731	6	5731	6	0.00
14/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	5181	5	5181	5	0.00
14/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	577	1	577	1	640.00
14/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1786	2	1786	2	640.00
14/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	10157	10	10157	10	0.00
14/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	10333	10	10333	10	0.00
14/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	701	1	701	1	883.00
14/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	10245	10	10245	10	0.00
14/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	935	1	935	1	640.00
14/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2458	2	2458	2	0.00
14/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	530	1	530	1	7,262.00
14/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	416	0	416	0	10,000.00
14/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	5166	5	5166	5	0.00
14/03/2014	R209 On 07-August-14			Bond Future	9.17	75.0266	9.1667	75.0266	0.00
14/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3075	3	3075	3	0.00
14/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3109	3	3109	3	0.00
14/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3042	3	3042	3	0.00
14/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	3896	4	3896	4	0.00
14/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	3978	4	3978	4	0.00
14/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	3937	4	3937	4	0.00
14/03/2014	R209 On 06-November-14			Bond Future	9.24	73.0347	9.2396	73.0347	0.00
14/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3685	4	3685	4	0.00
14/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3717	4	3717	4	0.00
14/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	3749	4	3749	4	0.00
14/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5522	6	5522	6	0.00
14/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5436	5	5436	5	0.00
14/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5479	5	5479	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
14/03/2014	R210 On 08-May-14			Bond Future	160.60	160.6004	160.5998	160.6004	719.00
14/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	600	1	600	1	0.00
14/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	590	1	590	1	0.00
14/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	610	1	610	1	0.00
14/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R210 On 07-August-14			Bond Future	162.98	162.9840	162.9809	162.9840	0.00
14/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3981	4	3981	4	0.00
14/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3971	4	3971	4	0.00
14/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	3991	4	3991	4	0.00
14/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R211 On 08-May-14			Bond Future	127.34	127.3478	127.3436	127.3478	390.00
14/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2656	3	2656	3	0.00
14/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2666	3	2666	3	0.00
14/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2646	3	2646	3	0.00
14/03/2014	R211 On 07-August-14			Bond Future	127.67	127.6801	127.6740	127.6801	0.00
14/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	326	0	326	0	0.00
14/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	336	0	336	0	0.00
14/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	316	0	316	0	0.00
14/03/2014	R212 On 08-May-14			Bond Future	129.75	129.7551	129.7540	129.7551	21,797.00
14/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	2246	2	2246	2	0.00
14/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	2256	2	2256	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
14/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	2236	2	2236	2	0.00
14/03/2014	R212 On 07-August-14			Bond Future	129.97	129.9711	129.9681	129.9711	0.00
14/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	978	1	978	1	0.00
14/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	958	1	958	1	0.00
14/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	968	1	968	1	0.00
14/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R213 On 08-May-14			Bond Future	8.99	84.2743	8.9933	84.2743	21,705.00
14/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	34	0	34	0	0.00
14/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	33	0	33	0	0.00
14/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	36	0	36	0	0.00
14/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	11055	11	11055	11	0.00
14/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	11143	11	11143	11	0.00
14/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	10967	11	10967	11	0.00
14/03/2014	R213 On 07-August-14			Bond Future	9.08	85.5146	9.0761	85.5146	0.00
14/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2606	3	2606	3	0.00
14/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	2669	3	2669	3	0.00
14/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	2637	3	2637	3	0.00
14/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4330	4	4330	4	0.00
14/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4286	4	4286	4	0.00
14/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4374	4	4374	4	0.00
14/03/2014	R213 On 06-November-14			Bond Future	9.16	83.2892	9.1563	83.2892	0.00
14/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3373	3	3373	3	0.00
14/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3436	3	3436	3	0.00
14/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3404	3	3404	3	0.00
14/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5674	6	5674	6	0.00
14/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5718	6	5718	6	0.00
14/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5629	6	5629	6	0.00
14/03/2014	R214 On 08-May-14			Bond Future	9.16	74.8514	9.1634	74.8514	5,055.00
14/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1553	2	1553	2	0.00
14/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1522	2	1522	2	0.00
14/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1585	2	1585	2	0.00
14/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	2832	3	2832	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
14/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	2785	3	2785	3	0.00
14/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	2880	3	2880	3	0.00
14/03/2014	R214 On 07-August-14			Bond Future	9.24	75.8598	9.2386	75.8598	0.00
14/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	4857	5	4857	5	0.00
14/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	4771	5	4771	5	0.00
14/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	4814	5	4814	5	0.00
14/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2479	2	2479	2	0.00
14/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2537	3	2537	3	0.00
14/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2508	3	2508	3	0.00
14/03/2014	R214 On 06-November-14			Bond Future	9.31	73.7406	9.3112	73.7406	0.00
14/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	5910	6	5910	6	0.00
14/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	5951	6	5951	6	0.00
14/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	5992	6	5992	6	0.00
14/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3480	3	3480	3	0.00
14/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3450	3	3450	3	0.00
14/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3510	4	3510	4	0.00
14/03/2014	R248 On 08-May-14			Bond Future	9.25	96.6243	9.2451	96.6243	13,515.00
14/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
14/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	1954	2	1954	2	0.00
14/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	1853	2	1853	2	0.00
14/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	2057	2	2057	2	0.00
14/03/2014	R248 On 07-August-14			Bond Future	9.32	97.9251	9.3233	97.9251	0.00
14/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	3072	3	3072	3	0.00
14/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	3164	3	3164	3	0.00
14/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	2981	3	2981	3	0.00
14/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R248 On 06-November-14			Bond Future	9.40	95.0079	9.3988	95.0079	0.00
14/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	2978	3	2978	3	0.00
14/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	3158	3	3158	3	0.00
14/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	3068	3	3068	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
14/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
14/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00