



# 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
20/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	2025 On 08-May-14			Bond Future	110.86	110.8583	110.8575	110.8583	0.00
20/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
20/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
20/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
20/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	133	0	133	0	0.00
20/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	143	0	143	0	0.00
20/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	153	0	153	0	0.00
20/03/2014	2025 On 07-August-14			Bond Future	111.37	111.3734	111.3710	111.3734	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
20/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	2381	2	2381	2	0.00
20/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	2361	2	2361	2	0.00
20/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	2371	2	2371	2	0.00
20/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2030 On 08-May-14			Bond Future	9.08	93.7620	9.0835	93.7620	1,559.00
20/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
20/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
20/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
20/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	572	0	572	0	0.00
20/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	650	0	650	0	0.00
20/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	728	0	728	0	0.00
20/03/2014	2030 On 07-August-14			Bond Future	9.18	91.1302	9.1790	91.1302	0.00
20/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
20/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
20/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
20/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	1375	1	1375	1	0.00
20/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	1298	1	1298	1	0.00
20/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	1453	1	1453	1	0.00
20/03/2014	2030 On 06-November-14			Bond Future	9.26	92.5312	9.2642	92.5312	0.00
20/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
20/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
20/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
20/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	2083	2	2083	2	0.00
20/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	1929	1	1929	1	0.00
20/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	2006	1	2006	1	0.00
20/03/2014	2037 On 08-May-14			Bond Future	9.19	96.2051	9.1940	96.2051	5,914.00
20/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	1557	2	1557	2	0.00
20/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	1731	2	1731	2	0.00
20/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	1644	2	1644	2	0.00
20/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
20/03/2014	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
20/03/2014	2037 On 07-August-14			Bond Future	9.28	93.3588	9.2814	93.3588	3,280.00
20/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
20/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
20/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
20/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	2168	2	2168	2	0.00
20/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	2077	2	2077	2	0.00
20/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	1986	2	1986	2	0.00
20/03/2014	2037 On 06-November-14			Bond Future	9.36	94.6768	9.3591	94.6768	0.00
20/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	2806	3	2806	3	0.00
20/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	2888	3	2888	3	0.00
20/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	2971	3	2971	3	0.00
20/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2038 On 08-May-14			Bond Future	111.62	111.4104	111.6151	111.4104	57.00
20/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	2615	2	2615	2	0.00
20/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	2605	2	2605	2	0.00
20/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	2625	2	2625	2	0.00
20/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2038 On 07-August-14			Bond Future	112.00	111.7929	111.9992	111.7929	0.00
20/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	5989	6	5989	6	0.00
20/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	5999	6	5999	6	0.00
20/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	6009	6	6009	6	0.00
20/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2046 On 08-May-14			Bond Future	108.19	108.1891	108.1894	108.1891	5,218.00
20/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3839	4	3839	4	0.00
20/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3829	4	3829	4	0.00
20/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3849	4	3849	4	0.00
20/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
20/03/2014	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
20/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2046 On 07-August-14			Bond Future	109.79	109.7900	109.7888	109.7900	0.00
20/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	5349	5	5349	5	0.00
20/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	5339	5	5339	5	0.00
20/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	5359	5	5359	5	0.00
20/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2046 On 06-November-14			Bond Future	110.15	110.1503	110.1498	110.1503	0.00
20/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5720	6	5720	6	0.00
20/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	5700	6	5700	6	0.00
20/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	5710	6	5710	6	0.00
20/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2050 On 08-May-14			Bond Future	116.28	116.2789	116.2792	116.2789	472.00
20/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	1289	1	1289	1	0.00
20/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	1269	1	1269	1	0.00
20/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	1279	1	1279	1	0.00
20/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2050 On 07-August-14			Bond Future	116.59	116.5924	116.5910	116.5924	0.00
20/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	4591	5	4591	5	0.00
20/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	4601	5	4601	5	0.00
20/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	4581	5	4581	5	0.00
20/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
20/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
20/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	AL12 On 08-May-14			Index Future	477.55	479.8020	477.5450	479.8020	0.00
20/03/2014	AL12 On 07-August-14			Index Future	484.55	486.0000	484.5480	486.0000	0.00
20/03/2014	AL12 On 06-November-14			Index Future	491.99	494.3000	491.9930	494.3000	0.00
20/03/2014	AL37 On 08-May-14			Index Future	408.38	409.8360	408.3820	409.8360	0.00
20/03/2014	AL37 On 07-August-14			Index Future	414.37	415.8510	414.3700	415.8510	0.00
20/03/2014	AL7T On 08-May-14			Index Future	479.11	481.1100	479.1140	481.1100	1.00
20/03/2014	AL7T On 07-August-14			Index Future	486.14	488.1720	486.1400	488.1720	0.00
20/03/2014	ALBI On 08-May-14			Index Future	437.03	438.7790	437.0260	438.7790	704.00
20/03/2014	ALBI On 07-August-14			Index Future	443.44	445.2200	443.4350	445.2200	0.00
20/03/2014	ALBI On 06-November-14			Index Future	450.25	452.0580	450.2490	452.0580	0.00
20/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2014	EL28 On 08-May-14			Bond Future	115.60	115.6019	115.6019	115.6019	0.00
20/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1612	2	1612	2	0.00
20/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1592	2	1592	2	0.00
20/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1602	2	1602	2	0.00
20/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
20/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
20/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
20/03/2014	EL28 On 07-August-14			Bond Future	117.31	117.3127	117.3111	117.3127	0.00
20/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3301	3	3301	3	0.00
20/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3311	3	3311	3	0.00
20/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3321	3	3321	3	0.00
20/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
20/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
20/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
20/03/2014	ES33 On 08-May-14			Bond Future	9.81	81.6343	9.8127	81.6343	6,292.00
20/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
20/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
20/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
20/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1941	2	1941	2	0.00
20/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2016	2	2016	2	0.00
20/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1866	2	1866	2	0.00
20/03/2014	ES33 On 07-August-14			Bond Future	9.92	82.7238	9.9183	82.7238	0.00
20/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1694	2	1694	2	0.00
20/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1625	2	1625	2	0.00
20/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1556	2	1556	2	0.00
20/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
20/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
20/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
20/03/2014	ES33 On 06-November-14			Bond Future	10.02	80.2112	10.0217	80.2112	0.00
20/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1844	2	1844	2	0.00
20/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1912	2	1912	2	0.00
20/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1979	2	1979	2	0.00
20/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00

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20/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
20/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
20/03/2014	GOVI On 08-May-14			GOVI	435.90	437.6300	435.8990	437.6300	313.00
20/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
20/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
20/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
20/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	61010	4	61010	4	0.00
20/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	61110	4	61110	4	0.00
20/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	60910	4	60910	4	0.00
20/03/2014	GOVI On 07-August-14			GOVI	442.29	444.0540	442.2910	444.0540	175.00
20/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
20/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
20/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
20/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	176990	16	176990	16	0.00
20/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	177190	16	177190	16	0.00
20/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	177090	16	177090	16	0.00
20/03/2014	GOVI On 06-November-14			GOVI	449.09	450.8740	449.0870	450.8740	0.00
20/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	970	2	970	2	0.00
20/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	770	2	770	2	0.00
20/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	870	2	870	2	0.00
20/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
20/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
20/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
20/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/03/2014	IGOV On 08-May-14			Index Future	202.19	202.1290	202.1890	202.1290	1,266.00
20/03/2014	IGOV On 07-August-14			Index Future	205.18	205.1200	205.1790	205.1200	90.00
20/03/2014	IGOV On 06-November-14			Index Future	208.36	208.2950	208.3570	208.2950	0.00
20/03/2014	ILBI On 08-May-14			Index Future	547.75	547.5880	547.7540	547.5880	0.00
20/03/2014	ILBI On 07-August-14			Index Future	555.66	555.4960	555.6630	555.4960	210.00
20/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
20/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	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
20/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.93	94.1300	5.9300	94.1300	0.00
20/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.03	94.0300	6.0300	94.0300	2,000.00
20/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.25	93.8500	6.2500	93.8500	2,000.00
20/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.35	93.7500	6.3500	93.7500	1,500.00
20/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.59	93.5000	6.5900	93.5000	1,100.00
20/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.69	93.4000	6.6900	93.4000	1,000.00
20/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.12	92.9900	7.1200	92.9900	0.00
20/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.43	92.6900	7.4300	92.6900	2,850.00
20/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.71	92.4000	7.7100	92.4000	5,400.00
20/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.91	92.2000	7.9100	92.2000	0.00
20/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.08	92.0200	8.0800	92.0200	0.00
20/03/2014	JBAF On 16-March-16			Jibar Tradeable Future	8.25	8.1600	8.2500	8.1600	0.00
20/03/2014	R023 On 08-May-14			Bond Future	8.54	97.1168	8.5434	97.1168	12,906.00
20/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	88	0	88	0	0.00
20/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	92	0	92	0	0.00
20/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	84	0	84	0	0.00
20/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	5819	5	5819	5	0.00
20/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5879	5	5879	5	0.00
20/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5939	6	5939	6	0.00
20/03/2014	R023 On 07-August-14			Bond Future	8.65	98.4295	8.6480	98.4295	0.00
20/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2054	2	2054	2	0.00
20/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2106	2	2106	2	0.00
20/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2080	2	2080	2	0.00
20/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2905	3	2905	3	0.00
20/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2969	3	2969	3	0.00
20/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2937	3	2937	3	0.00
20/03/2014	R023 On 06-November-14			Bond Future	8.75	96.0216	8.7504	96.0216	0.00
20/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	2867	3	2867	3	0.00
20/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	2893	3	2893	3	0.00
20/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	2841	3	2841	3	0.00
20/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3715	4	3715	4	0.00
20/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3685	3	3685	3	0.00
20/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3746	4	3746	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
20/03/2014	R157 On 08-May-14			Bond Future	7.17	110.2558	7.1690	110.2558	24,346.00
20/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2663	2	2663	2	0.00
20/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2677	3	2677	3	0.00
20/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2650	2	2650	2	0.00
20/03/2014	R157 On 07-August-14			Bond Future	7.46	111.8738	7.4648	111.8738	13,000.00
20/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	125	0	125	0	0.00
20/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	127	0	127	0	0.00
20/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	130	0	130	0	0.00
20/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	912	1	912	1	0.00
20/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	904	1	904	1	0.00
20/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	896	1	896	1	0.00
20/03/2014	R157 On 06-November-14			Bond Future	7.86	106.7786	7.8638	106.7786	0.00
20/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	50	0	50	0	0.00
20/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	49	0	49	0	0.00
20/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	51	0	51	0	0.00
20/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1443	1	1443	1	0.00
20/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1458	1	1458	1	0.00
20/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1450	1	1450	1	0.00
20/03/2014	R186 On 08-May-14			Bond Future	8.65	118.6893	8.6545	118.6893	51,659.00
20/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	4364	5	4364	5	0.00
20/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1170	1	1170	1	1,000.00
20/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	7	0	7	0	0.00
20/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	8	0	8	0	0.00
20/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	8730	9	8730	9	0.00
20/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	1482	2	1482	2	900.00
20/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	5302	6	5302	6	0.00
20/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	2718	3	2718	3	0.00
20/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	790	1	790	1	10,000.00
20/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	7	0	7	0	0.00
20/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	3777	4	3777	4	0.00
20/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	2481	3	2481	3	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	52	0	52	0	1,933.00
20/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	3314	3	3314	3	0.00
20/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	13933	13	13933	13	0.00
20/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	2777	2	2777	2	1,933.00
20/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	14030	13	14030	13	0.00
20/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	741	1	741	1	1,500.00
20/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	953	1	953	1	400.00
20/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1690	1	1690	1	0.00
20/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	10248	10	10248	10	0.00
20/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	4225	4	4225	4	0.00
20/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	496	0	496	0	10,000.00
20/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	1517	1	1517	1	900.00
20/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	107	0	107	0	6,000.00
20/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	14127	14	14127	14	0.00
20/03/2014	R186 On 07-August-14			Bond Future	8.75	115.1376	8.7485	115.1376	100.00
20/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	1963	2	1963	2	0.00
20/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2020	2	2020	2	0.00
20/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	1991	2	1991	2	0.00
20/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	4271	5	4271	5	0.00
20/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	5667	5	5667	5	0.00
20/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	5781	5	5781	5	0.00
20/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	5724	5	5724	5	0.00
20/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2887	3	2887	3	840.00
20/03/2014	R186 On 06-November-14			Bond Future	8.84	116.9072	8.8364	116.9072	0.00
20/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6110	6	6110	6	0.00
20/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2375	3	2375	3	0.00
20/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2428	3	2428	3	0.00
20/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2402	3	2402	3	0.00
20/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	8059	8	8059	8	0.00
20/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	8117	8	8117	8	0.00
20/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	8000	8	8000	8	0.00
20/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3497	3	3497	3	2,010.00
20/03/2014	R197 On 08-May-14			Bond Future	275.72	275.5059	275.7182	275.5059	1,912.00
20/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	25708	25	25708	25	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
20/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	25728	26	25728	26	0.00
20/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	25718	26	25718	26	0.00
20/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R197 On 07-August-14			Bond Future	273.97	273.7629	273.9745	273.7629	0.00
20/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	3975	4	3975	4	0.00
20/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	3985	4	3985	4	0.00
20/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	3965	4	3965	4	0.00
20/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R201 On 08-May-14			Bond Future	6.76	104.6777	6.7551	104.6777	0.00
20/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1209	1	1209	1	0.00
20/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1196	1	1196	1	0.00
20/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1203	1	1203	1	0.00
20/03/2014	R201 On 07-August-14			Bond Future	7.29	101.8026	7.2866	101.8026	0.00
20/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	42	0	42	0	0.00
20/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	41	0	41	0	0.00
20/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	41	0	41	0	0.00
20/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	756	1	756	1	0.00
20/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	753	1	753	1	0.00
20/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	750	1	750	1	0.00
20/03/2014	R202 On 08-May-14			Bond Future	214.14	214.1451	214.1444	214.1451	44,663.00
20/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	2960	3	2960	3	0.00
20/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	2964	3	2964	3	0.00
20/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	2969	3	2969	3	0.00
20/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	3820	4	3820	4	0.00
20/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	3825	4	3825	4	0.00
20/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	3814	4	3814	4	0.00
20/03/2014	R202 On 07-August-14			Bond Future	214.22	214.2227	214.2193	214.2227	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
20/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	9215	9	9215	9	0.00
20/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	9208	9	9208	9	0.00
20/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	9202	9	9202	9	0.00
20/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	2989	3	2989	3	0.00
20/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	2993	3	2993	3	0.00
20/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	2986	3	2986	3	0.00
20/03/2014	R203 On 08-May-14			Bond Future	7.89	102.6575	7.8903	102.6575	16,949.00
20/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	25	0	25	0	29.00
20/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	205	0	205	0	16.00
20/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6497	6	6497	6	0.00
20/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1642	1	1642	1	0.00
20/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	6434	6	6434	6	0.00
20/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	3137	3	3137	3	0.00
20/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	6466	6	6466	6	0.00
20/03/2014	R203 On 07-August-14			Bond Future	8.07	104.1639	8.0665	104.1639	0.00
20/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	382	0	382	0	0.00
20/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	376	0	376	0	0.00
20/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	369	0	369	0	0.00
20/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	157	0	157	0	46.00
20/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2471	2	2471	2	0.00
20/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2450	2	2450	2	0.00
20/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2492	2	2492	2	0.00
20/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3536	3	3536	3	0.00
20/03/2014	R203 On 06-November-14			Bond Future	8.25	101.5999	8.2522	101.5999	0.00
20/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	337	0	337	0	14.00
20/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	279	0	279	0	45.00
20/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	287	0	287	0	0.00
20/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	283	0	283	0	0.00
20/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3569	3	3569	3	0.00
20/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3874	4	3874	4	0.00
20/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3830	4	3830	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
20/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3852	4	3852	4	0.00
20/03/2014	R203 On 05-February-15			Bond Future	8.45	103.2305	8.4511	103.2305	0.00
20/03/2014	R203 On 05-February-15	7.69	Call	Bond Future	868	1	868	1	55.00
20/03/2014	R203 On 05-February-15	8.35	Call	Bond Future	1511	2	1511	2	0.00
20/03/2014	R203 On 05-February-15	8.34	Call	Bond Future	1499	2	1499	2	0.00
20/03/2014	R203 On 05-February-15	8.36	Call	Bond Future	1522	2	1522	2	0.00
20/03/2014	R203 On 05-February-15	8.35	Put	Bond Future	1741	2	1741	2	0.00
20/03/2014	R203 On 05-February-15	8.36	Put	Bond Future	1730	2	1730	2	0.00
20/03/2014	R203 On 05-February-15	7.69	Put	Bond Future	2622	2	2622	2	0.00
20/03/2014	R203 On 05-February-15	8.34	Put	Bond Future	1753	2	1753	2	0.00
20/03/2014	R204 On 08-May-14			Bond Future	8.11	103.0804	8.1096	103.0804	31,051.00
20/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	8199	8	8199	8	0.00
20/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	8116	8	8116	8	0.00
20/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	8158	8	8158	8	0.00
20/03/2014	R204 On 07-August-14			Bond Future	8.26	100.5600	8.2591	100.5600	300.00
20/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	814	1	814	1	0.00
20/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	487	1	487	1	0.00
20/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	471	1	471	1	0.00
20/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	479	1	479	1	0.00
20/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2548	2	2548	2	530.00
20/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3457	3	3457	3	0.00
20/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3399	3	3399	3	0.00
20/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3428	3	3428	3	0.00
20/03/2014	R204 On 06-November-14			Bond Future	8.41	102.1053	8.4051	102.1053	0.00
20/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	395	0	395	0	0.00
20/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	400	0	400	0	0.00
20/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1322	1	1322	1	0.00
20/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	389	0	389	0	0.00
20/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	5299	5	5299	5	0.00
20/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2741	3	2741	3	1,270.00
20/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	5269	5	5269	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
20/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	5330	5	5330	5	0.00
20/03/2014	R207 On 08-May-14			Bond Future	8.37	97.7654	8.3691	97.7654	19,048.00
20/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9938	10	9938	10	0.00
20/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9986	10	9986	10	0.00
20/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9889	9	9889	9	0.00
20/03/2014	R207 On 07-August-14			Bond Future	8.51	95.5589	8.5098	95.5589	100.00
20/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	563	1	563	1	0.00
20/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	572	1	572	1	0.00
20/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	582	1	582	1	0.00
20/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3992	4	3992	4	0.00
20/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	4025	4	4025	4	0.00
20/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3958	4	3958	4	0.00
20/03/2014	R207 On 06-November-14			Bond Future	8.64	97.0276	8.6402	97.0276	0.00
20/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	564	1	564	1	0.00
20/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	579	1	579	1	0.00
20/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	571	1	571	1	0.00
20/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5890	6	5890	6	0.00
20/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5855	6	5855	6	0.00
20/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5820	5	5820	5	0.00
20/03/2014	R208 On 08-May-14			Bond Future	8.47	92.3540	8.4669	92.3540	11,730.00
20/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	11360	11	11360	11	0.00
20/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	11248	11	11248	11	0.00
20/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	11304	11	11304	11	0.00
20/03/2014	R208 On 07-August-14			Bond Future	8.59	93.7092	8.5874	93.7092	100.00
20/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	711	1	711	1	0.00
20/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1437	2	1437	2	0.00
20/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	700	1	700	1	0.00
20/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	723	1	723	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
20/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2894	3	2894	3	630.00
20/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	4501	4	4501	4	0.00
20/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	4464	4	4464	4	0.00
20/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4539	4	4539	4	0.00
20/03/2014	R208 On 06-November-14			Bond Future	8.70	91.7500	8.7045	91.7500	0.00
20/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	688	1	688	1	0.00
20/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	706	1	706	1	0.00
20/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	697	1	697	1	0.00
20/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2231	2	2231	2	0.00
20/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6614	6	6614	6	0.00
20/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	3164	3	3164	3	1,520.00
20/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6654	6	6654	6	0.00
20/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	6574	6	6574	6	0.00
20/03/2014	R209 On 08-May-14			Bond Future	9.13	73.9890	9.1288	73.9890	25,078.00
20/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4231	5	4231	5	0.00
20/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	43	0	43	0	0.00
20/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	42	0	42	0	0.00
20/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	3575	4	3575	4	0.00
20/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	40	0	40	0	0.00
20/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	5418	6	5418	6	0.00
20/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	4868	5	4868	5	0.00
20/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	445	1	445	1	640.00
20/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1542	2	1542	2	640.00
20/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	10416	10	10416	10	0.00
20/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	10594	10	10594	10	0.00
20/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	677	1	677	1	883.00
20/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	10505	10	10505	10	0.00
20/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	917	1	917	1	640.00
20/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2502	2	2502	2	0.00
20/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	504	0	504	0	7,262.00
20/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	390	0	390	0	10,000.00
20/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	5322	5	5322	5	0.00
20/03/2014	R209 On 07-August-14			Bond Future	9.21	75.0747	9.2072	75.0747	100.00
20/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	2867	3	2867	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
20/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	2899	3	2899	3	0.00
20/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	2834	3	2834	3	0.00
20/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	3982	4	3982	4	0.00
20/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	4066	4	4066	4	0.00
20/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	4024	4	4024	4	0.00
20/03/2014	R209 On 06-November-14			Bond Future	9.28	73.0811	9.2816	73.0811	0.00
20/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3493	4	3493	4	0.00
20/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3524	4	3524	4	0.00
20/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	3555	4	3555	4	0.00
20/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5633	5	5633	5	0.00
20/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5545	5	5545	5	0.00
20/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5589	5	5589	5	0.00
20/03/2014	R210 On 08-May-14			Bond Future	160.59	160.5944	160.5937	160.5944	719.00
20/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	594	1	594	1	0.00
20/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	584	1	584	1	0.00
20/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	604	1	604	1	0.00
20/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R210 On 07-August-14			Bond Future	162.97	162.9708	162.9678	162.9708	0.00
20/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3968	4	3968	4	0.00
20/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3958	4	3958	4	0.00
20/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	3978	4	3978	4	0.00
20/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R211 On 08-May-14			Bond Future	127.31	127.3177	127.3136	127.3177	390.00
20/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2686	3	2686	3	0.00
20/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2696	3	2696	3	0.00
20/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2676	3	2676	3	0.00
20/03/2014	R211 On 07-August-14			Bond Future	127.63	127.6395	127.6335	127.6395	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
20/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	367	0	367	0	0.00
20/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	377	0	377	0	0.00
20/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	357	0	357	0	0.00
20/03/2014	R212 On 08-May-14			Bond Future	129.75	129.7463	129.7451	129.7463	21,797.00
20/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	2255	2	2255	2	0.00
20/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	2265	2	2265	2	0.00
20/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	2245	2	2245	2	0.00
20/03/2014	R212 On 07-August-14			Bond Future	129.95	129.9515	129.9484	129.9515	0.00
20/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	958	1	958	1	0.00
20/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	938	1	938	1	0.00
20/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	948	1	948	1	0.00
20/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R213 On 08-May-14			Bond Future	9.04	84.3631	9.0373	84.3631	21,705.00
20/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	19	0	19	0	0.00
20/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	18	0	18	0	0.00
20/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	20	0	20	0	0.00
20/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	11369	11	11369	11	0.00
20/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	11458	11	11458	11	0.00
20/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	11281	11	11281	11	0.00
20/03/2014	R213 On 07-August-14			Bond Future	9.12	85.6010	9.1220	85.6010	0.00
20/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2384	3	2384	3	0.00
20/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	2444	3	2444	3	0.00
20/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	2414	3	2414	3	0.00
20/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4444	4	4444	4	0.00
20/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4399	4	4399	4	0.00
20/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4490	4	4490	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
20/03/2014	R213 On 06-November-14			Bond Future	9.20	83.3742	9.2040	83.3742	0.00
20/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3187	3	3187	3	0.00
20/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3247	3	3247	3	0.00
20/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3217	3	3217	3	0.00
20/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5832	6	5832	6	0.00
20/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5877	6	5877	6	0.00
20/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5786	6	5786	6	0.00
20/03/2014	R214 On 08-May-14			Bond Future	9.21	74.8595	9.2080	74.8595	5,055.00
20/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1301	1	1301	1	0.00
20/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1272	1	1272	1	0.00
20/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1331	1	1331	1	0.00
20/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	2923	3	2923	3	0.00
20/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	2873	3	2873	3	0.00
20/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	2974	3	2974	3	0.00
20/03/2014	R214 On 07-August-14			Bond Future	9.28	75.8649	9.2850	75.8649	0.00
20/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	4569	5	4569	5	0.00
20/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	4485	5	4485	5	0.00
20/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	4527	5	4527	5	0.00
20/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2542	2	2542	2	0.00
20/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2603	2	2603	2	0.00
20/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2572	2	2572	2	0.00
20/03/2014	R214 On 06-November-14			Bond Future	9.36	73.7433	9.3592	73.7433	0.00
20/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	5636	6	5636	6	0.00
20/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	5676	6	5676	6	0.00
20/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	5716	6	5716	6	0.00
20/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3564	3	3564	3	0.00
20/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3533	3	3533	3	0.00
20/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3595	3	3595	3	0.00
20/03/2014	R248 On 08-May-14			Bond Future	9.28	96.6869	9.2844	96.6869	13,515.00
20/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
20/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	2340	2	2340	2	0.00
20/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	2238	2	2238	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
20/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	2442	2	2442	2	0.00
20/03/2014	R248 On 07-August-14			Bond Future	9.36	97.9843	9.3643	97.9843	0.00
20/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	2677	3	2677	3	0.00
20/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	2768	3	2768	3	0.00
20/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	2585	3	2585	3	0.00
20/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R248 On 06-November-14			Bond Future	9.44	95.0649	9.4414	95.0649	0.00
20/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	2573	3	2573	3	0.00
20/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	2753	3	2753	3	0.00
20/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	2663	3	2663	3	0.00
20/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
20/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00