



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
24/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	2025 On 08-May-14			Bond Future	110.86	110.8575	110.8560	110.8575	0.00
24/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
24/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
24/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
24/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	134	0	134	0	0.00
24/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	144	0	144	0	0.00
24/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	154	0	154	0	0.00
24/03/2014	2025 On 07-August-14			Bond Future	111.37	111.3710	111.3671	111.3710	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
24/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	2377	2	2377	2	0.00
24/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	2357	2	2357	2	0.00
24/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	2367	2	2367	2	0.00
24/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2030 On 08-May-14			Bond Future	9.04	93.2565	9.0367	93.2565	1,559.00
24/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
24/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
24/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
24/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	208	1	208	1	0.00
24/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	286	1	286	1	0.00
24/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	365	1	365	1	0.00
24/03/2014	2030 On 07-August-14			Bond Future	9.13	90.6160	9.1307	90.6160	0.00
24/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
24/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
24/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
24/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	1007	1	1007	1	0.00
24/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	930	1	930	1	0.00
24/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	1085	1	1085	1	0.00
24/03/2014	2030 On 06-November-14			Bond Future	9.21	92.0098	9.2144	92.0098	0.00
24/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
24/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
24/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
24/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	1711	2	1711	2	0.00
24/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	1556	2	1556	2	0.00
24/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	1633	2	1633	2	0.00
24/03/2014	2037 On 08-May-14			Bond Future	9.15	95.8027	9.1524	95.8027	5,914.00
24/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	1931	2	1931	2	0.00
24/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	2105	2	2105	2	0.00
24/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	2018	2	2018	2	0.00
24/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
24/03/2014	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
24/03/2014	2037 On 07-August-14			Bond Future	9.24	92.9490	9.2385	92.9490	3,280.00
24/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
24/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
24/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
24/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	1789	2	1789	2	0.00
24/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	1698	2	1698	2	0.00
24/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	1607	2	1607	2	0.00
24/03/2014	2037 On 06-November-14			Bond Future	9.32	94.2614	9.3150	94.2614	0.00
24/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	3190	3	3190	3	0.00
24/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	3272	3	3272	3	0.00
24/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	3355	3	3355	3	0.00
24/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2038 On 08-May-14			Bond Future	111.61	111.6151	111.6145	111.6151	57.00
24/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	2614	3	2614	3	0.00
24/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	2604	3	2604	3	0.00
24/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	2624	3	2624	3	0.00
24/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2038 On 07-August-14			Bond Future	112.00	111.9992	111.9959	111.9992	0.00
24/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	5986	6	5986	6	0.00
24/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	5996	6	5996	6	0.00
24/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	6006	6	6006	6	0.00
24/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2046 On 08-May-14			Bond Future	108.19	108.1894	108.1889	108.1894	5,218.00
24/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3839	4	3839	4	0.00
24/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3829	4	3829	4	0.00
24/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3849	4	3849	4	0.00
24/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
24/03/2014	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
24/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2046 On 07-August-14			Bond Future	109.79	109.7888	109.7875	109.7888	0.00
24/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	5348	5	5348	5	0.00
24/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	5338	5	5338	5	0.00
24/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	5358	5	5358	5	0.00
24/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2046 On 06-November-14			Bond Future	110.14	110.1498	110.1445	110.1498	0.00
24/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5715	6	5715	6	0.00
24/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	5695	6	5695	6	0.00
24/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	5705	6	5705	6	0.00
24/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2050 On 08-May-14			Bond Future	116.28	116.2792	116.2789	116.2792	472.00
24/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	1289	1	1289	1	0.00
24/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	1269	1	1269	1	0.00
24/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	1279	1	1279	1	0.00
24/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2050 On 07-August-14			Bond Future	116.59	116.5910	116.5892	116.5910	0.00
24/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	4589	5	4589	5	0.00
24/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	4599	5	4599	5	0.00
24/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	4579	5	4579	5	0.00
24/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
24/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
24/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	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
24/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	AL12 On 08-May-14			Index Future	479.58	477.5450	479.5750	477.5450	0.00
24/03/2014	AL12 On 07-August-14			Index Future	486.60	484.5480	486.5980	484.5480	0.00
24/03/2014	AL12 On 06-November-14			Index Future	494.07	491.9930	494.0660	491.9930	0.00
24/03/2014	AL37 On 08-May-14			Index Future	409.53	408.3820	409.5320	408.3820	0.00
24/03/2014	AL37 On 07-August-14			Index Future	415.53	414.3700	415.5290	414.3700	0.00
24/03/2014	AL7T On 08-May-14			Index Future	480.88	479.1140	480.8840	479.1140	1.00
24/03/2014	AL7T On 07-August-14			Index Future	487.93	486.1400	487.9260	486.1400	0.00
24/03/2014	ALBI On 08-May-14			Index Future	438.54	437.0260	438.5400	437.0260	704.00
24/03/2014	ALBI On 07-August-14			Index Future	444.96	443.4350	444.9620	443.4350	0.00
24/03/2014	ALBI On 06-November-14			Index Future	451.79	450.2490	451.7910	450.2490	0.00
24/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	CS26 On 02-April-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
24/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2014	EL28 On 08-May-14			Bond Future	115.60	115.6019	115.6012	115.6019	0.00
24/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1611	2	1611	2	0.00
24/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1591	2	1591	2	0.00
24/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1601	2	1601	2	0.00
24/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
24/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
24/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
24/03/2014	EL28 On 07-August-14			Bond Future	117.31	117.3111	117.3095	117.3111	0.00
24/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3300	3	3300	3	0.00
24/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3310	3	3310	3	0.00
24/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3320	3	3320	3	0.00
24/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
24/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
24/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
24/03/2014	ES33 On 08-May-14			Bond Future	9.77	81.3101	9.7710	81.3101	6,292.00
24/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
24/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
24/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
24/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1637	2	1637	2	0.00
24/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1712	2	1712	2	0.00
24/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1562	2	1562	2	0.00
24/03/2014	ES33 On 07-August-14			Bond Future	9.88	82.3937	9.8752	82.3937	0.00
24/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2002	2	2002	2	0.00
24/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1933	2	1933	2	0.00
24/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1864	2	1864	2	0.00
24/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
24/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
24/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
24/03/2014	ES33 On 06-November-14			Bond Future	9.98	79.8765	9.9774	79.8765	0.00
24/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2156	2	2156	2	0.00
24/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2224	2	2224	2	0.00
24/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2291	2	2291	2	0.00
24/03/2014	ES33 On 06-November-14	10.29	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
24/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
24/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
24/03/2014	GOVI On 08-May-14			GOVI	437.37	435.8990	437.3720	435.8990	316.00
24/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
24/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
24/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
24/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	46280	6	46280	6	0.00
24/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	46380	6	46380	6	0.00
24/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	46180	6	46180	6	0.00
24/03/2014	GOVI On 07-August-14			GOVI	443.78	442.2910	443.7770	442.2910	175.00
24/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
24/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
24/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
24/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	162130	18	162130	18	0.00
24/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	162330	18	162330	18	0.00
24/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	162230	18	162230	18	0.00
24/03/2014	GOVI On 06-November-14			GOVI	450.59	449.0870	450.5880	449.0870	0.00
24/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	15980	0	15980	0	0.00
24/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	15780	0	15780	0	0.00
24/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	15880	0	15880	0	0.00
24/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
24/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
24/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
24/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/03/2014	IGOV On 08-May-14			Index Future	202.23	202.1890	202.2260	202.1890	1,266.00
24/03/2014	IGOV On 07-August-14			Index Future	205.21	205.1790	205.2120	205.1790	90.00
24/03/2014	IGOV On 06-November-14			Index Future	208.39	208.3570	208.3860	208.3570	0.00
24/03/2014	ILBI On 08-May-14			Index Future	547.78	547.7540	547.7810	547.7540	0.00
24/03/2014	ILBI On 07-August-14			Index Future	555.69	555.6630	555.6860	555.6630	210.00
24/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
24/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/03/2014	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
24/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.87	94.0700	5.8700	94.0700	0.00
24/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.97	93.9700	5.9700	93.9700	2,000.00
24/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.21	93.7500	6.2100	93.7500	2,000.00
24/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.31	93.6500	6.3100	93.6500	1,500.00
24/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.50	93.4100	6.5000	93.4100	1,100.00
24/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.60	93.3100	6.6000	93.3100	1,000.00
24/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.05	92.8800	7.0500	92.8800	0.00
24/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.31	92.5700	7.3100	92.5700	2,850.00
24/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.60	92.2900	7.6000	92.2900	5,400.00
24/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.79	92.0900	7.7900	92.0900	0.00
24/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.97	91.9200	7.9700	91.9200	0.00
24/03/2014	JBAF On 16-March-16			Jibar Tradeable Future	8.14	91.7500	8.1400	91.7500	0.00
24/03/2014	R023 On 08-May-14			Bond Future	8.49	96.7001	8.4862	96.7001	12,906.00
24/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	91	0	91	0	0.00
24/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	95	0	95	0	0.00
24/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	87	0	87	0	0.00
24/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	5482	6	5482	6	0.00
24/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5542	6	5542	6	0.00
24/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5602	6	5602	6	0.00
24/03/2014	R023 On 07-August-14			Bond Future	8.59	98.0050	8.5884	98.0050	0.00
24/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2179	2	2179	2	0.00
24/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2233	2	2233	2	0.00
24/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2206	2	2206	2	0.00
24/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2688	3	2688	3	0.00
24/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2750	3	2750	3	0.00
24/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2719	3	2719	3	0.00
24/03/2014	R023 On 06-November-14			Bond Future	8.69	95.5912	8.6884	95.5912	0.00
24/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3007	3	3007	3	0.00
24/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3035	3	3035	3	0.00
24/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	2980	3	2980	3	0.00
24/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3507	4	3507	4	0.00
24/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3478	4	3478	4	0.00
24/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3537	4	3537	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
24/03/2014	R157 On 08-May-14			Bond Future	7.08	110.0904	7.0838	110.0904	24,346.00
24/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2550	3	2550	3	0.00
24/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2564	3	2564	3	0.00
24/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2536	3	2536	3	0.00
24/03/2014	R157 On 07-August-14			Bond Future	7.36	111.7044	7.3592	111.7044	13,000.00
24/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	147	0	147	0	0.00
24/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	150	0	150	0	0.00
24/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	153	0	153	0	0.00
24/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	820	1	820	1	0.00
24/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	812	1	812	1	0.00
24/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	804	1	804	1	0.00
24/03/2014	R157 On 06-November-14			Bond Future	7.73	106.6073	7.7258	106.6073	0.00
24/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	61	0	61	0	0.00
24/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	60	0	60	0	0.00
24/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	62	0	62	0	0.00
24/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1339	1	1339	1	0.00
24/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1354	1	1354	1	0.00
24/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1346	1	1346	1	0.00
24/03/2014	R186 On 08-May-14			Bond Future	8.60	118.1028	8.6024	118.1028	51,559.00
24/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	4639	4	4639	4	0.00
24/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1246	1	1246	1	1,000.00
24/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	6	0	6	0	0.00
24/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	7	0	7	0	0.00
24/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	1582	1	1582	1	900.00
24/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	9127	9	9127	9	0.00
24/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	6	0	6	0	0.00
24/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	2904	3	2904	3	0.00
24/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	837	1	837	1	10,000.00
24/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	5615	5	5615	5	0.00
24/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4023	4	4023	4	0.00
24/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	51	0	51	0	1,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	2651	2	2651	2	6,000.00
24/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	2443	3	2443	3	1,933.00
24/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	13498	14	13498	14	0.00
24/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	2956	3	2956	3	0.00
24/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	13595	14	13595	14	0.00
24/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	582	1	582	1	1,500.00
24/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	765	1	765	1	400.00
24/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	9813	10	9813	10	0.00
24/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	3838	4	3838	4	0.00
24/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1426	2	1426	2	0.00
24/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	13693	14	13693	14	0.00
24/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	1268	2	1268	2	900.00
24/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	375	0	375	0	10,000.00
24/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	70	0	70	0	6,000.00
24/03/2014	R186 On 07-August-14			Bond Future	8.69	114.5409	8.6946	114.5409	100.00
24/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2072	2	2072	2	0.00
24/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2132	2	2132	2	0.00
24/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2102	2	2102	2	0.00
24/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	4479	4	4479	4	0.00
24/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	5340	6	5340	6	0.00
24/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	5451	6	5451	6	0.00
24/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	5396	6	5396	6	0.00
24/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2656	3	2656	3	840.00
24/03/2014	R186 On 06-November-14			Bond Future	8.78	116.3020	8.7807	116.3020	0.00
24/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6345	6	6345	6	0.00
24/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2488	2	2488	2	0.00
24/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2544	2	2544	2	0.00
24/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2516	2	2516	2	0.00
24/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	7728	8	7728	8	0.00
24/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	7786	8	7786	8	0.00
24/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	7670	8	7670	8	0.00
24/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3286	3	3286	3	2,010.00
24/03/2014	R197 On 08-May-14			Bond Future	275.71	275.7182	275.7142	275.7182	1,912.00
24/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	25704	26	25704	26	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
24/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	25724	26	25724	26	0.00
24/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	25714	26	25714	26	0.00
24/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R197 On 07-August-14			Bond Future	273.97	273.9745	273.9680	273.9745	0.00
24/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	3968	4	3968	4	0.00
24/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	3978	4	3978	4	0.00
24/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	3958	4	3958	4	0.00
24/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R201 On 08-May-14			Bond Future	6.66	104.5927	6.6600	104.5927	0.00
24/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1152	1	1152	1	0.00
24/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1140	1	1140	1	0.00
24/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1146	1	1146	1	0.00
24/03/2014	R201 On 07-August-14			Bond Future	7.13	101.7150	7.1279	101.7150	0.00
24/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	48	0	48	0	0.00
24/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	47	0	47	0	0.00
24/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	47	0	47	0	0.00
24/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	705	1	705	1	0.00
24/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	702	1	702	1	0.00
24/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	699	1	699	1	0.00
24/03/2014	R202 On 08-May-14			Bond Future	214.14	214.1444	214.1426	214.1444	44,663.00
24/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	2819	3	2819	3	0.00
24/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	2823	3	2823	3	0.00
24/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	2828	3	2828	3	0.00
24/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	3681	4	3681	4	0.00
24/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	3686	4	3686	4	0.00
24/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	3675	4	3675	4	0.00
24/03/2014	R202 On 07-August-14			Bond Future	214.22	214.2193	214.2154	214.2193	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
24/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	9140	9	9140	9	0.00
24/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	9134	9	9134	9	0.00
24/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	9127	9	9127	9	0.00
24/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	2918	3	2918	3	0.00
24/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	2922	3	2922	3	0.00
24/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	2915	3	2915	3	0.00
24/03/2014	R203 On 08-May-14			Bond Future	7.83	102.3435	7.8259	102.3435	16,949.00
24/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	27	0	27	0	29.00
24/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	224	0	224	0	16.00
24/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6310	6	6310	6	0.00
24/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1475	2	1475	2	0.00
24/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	6247	6	6247	6	0.00
24/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2950	3	2950	3	0.00
24/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	6278	6	6278	6	0.00
24/03/2014	R203 On 07-August-14			Bond Future	8.00	103.8439	7.9964	103.8439	0.00
24/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	416	0	416	0	0.00
24/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	409	0	409	0	0.00
24/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	402	0	402	0	0.00
24/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	172	0	172	0	46.00
24/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2315	2	2315	2	0.00
24/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2295	2	2295	2	0.00
24/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2336	2	2336	2	0.00
24/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3362	4	3362	4	0.00
24/03/2014	R203 On 06-November-14			Bond Future	8.18	101.2756	8.1754	101.2756	0.00
24/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	365	0	365	0	14.00
24/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	303	0	303	0	45.00
24/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	311	0	311	0	0.00
24/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	307	0	307	0	0.00
24/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3406	4	3406	4	0.00
24/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3707	4	3707	4	0.00
24/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3663	4	3663	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
24/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3685	4	3685	4	0.00
24/03/2014	R203 On 05-February-15			Bond Future	8.37	102.9008	8.3682	102.9008	0.00
24/03/2014	R203 On 05-February-15	7.69	Call	Bond Future	925	1	925	1	55.00
24/03/2014	R203 On 05-February-15	8.35	Call	Bond Future	1594	2	1594	2	0.00
24/03/2014	R203 On 05-February-15	8.34	Call	Bond Future	1582	1	1582	1	0.00
24/03/2014	R203 On 05-February-15	8.36	Call	Bond Future	1606	2	1606	2	0.00
24/03/2014	R203 On 05-February-15	8.35	Put	Bond Future	1636	2	1636	2	0.00
24/03/2014	R203 On 05-February-15	8.36	Put	Bond Future	1625	2	1625	2	0.00
24/03/2014	R203 On 05-February-15	7.69	Put	Bond Future	2489	3	2489	3	0.00
24/03/2014	R203 On 05-February-15	8.34	Put	Bond Future	1647	2	1647	2	0.00
24/03/2014	R204 On 08-May-14			Bond Future	8.03	102.7149	8.0304	102.7149	31,051.00
24/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7900	8	7900	8	0.00
24/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7817	8	7817	8	0.00
24/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7858	8	7858	8	0.00
24/03/2014	R204 On 07-August-14			Bond Future	8.17	100.1877	8.1746	100.1877	300.00
24/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	899	1	899	1	0.00
24/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	543	0	543	0	0.00
24/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	525	0	525	0	0.00
24/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	534	0	534	0	0.00
24/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2329	3	2329	3	530.00
24/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3208	3	3208	3	0.00
24/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3152	3	3152	3	0.00
24/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3180	3	3180	3	0.00
24/03/2014	R204 On 06-November-14			Bond Future	8.31	101.7280	8.3148	101.7280	0.00
24/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	436	0	436	0	0.00
24/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	442	0	442	0	0.00
24/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1430	1	1430	1	0.00
24/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	430	0	430	0	0.00
24/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	5034	5	5034	5	0.00
24/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2542	3	2542	3	1,270.00
24/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	5004	5	5004	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
24/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	5064	5	5064	5	0.00
24/03/2014	R207 On 08-May-14			Bond Future	8.30	97.3720	8.3008	97.3720	19,048.00
24/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9642	10	9642	10	0.00
24/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9691	10	9691	10	0.00
24/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9594	10	9594	10	0.00
24/03/2014	R207 On 07-August-14			Bond Future	8.44	95.1583	8.4376	95.1583	100.00
24/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	614	1	614	1	0.00
24/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	624	1	624	1	0.00
24/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	634	1	634	1	0.00
24/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3744	4	3744	4	0.00
24/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3777	4	3777	4	0.00
24/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3712	4	3712	4	0.00
24/03/2014	R207 On 06-November-14			Bond Future	8.56	96.6215	8.5639	96.6215	0.00
24/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	609	1	609	1	0.00
24/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	625	1	625	1	0.00
24/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	617	1	617	1	0.00
24/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5632	6	5632	6	0.00
24/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5598	6	5598	6	0.00
24/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5564	6	5564	6	0.00
24/03/2014	R208 On 08-May-14			Bond Future	8.40	91.9619	8.3990	91.9619	11,730.00
24/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	11030	11	11030	11	0.00
24/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	10918	11	10918	11	0.00
24/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	10974	11	10974	11	0.00
24/03/2014	R208 On 07-August-14			Bond Future	8.52	93.3100	8.5163	93.3100	100.00
24/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	772	1	772	1	0.00
24/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1546	1	1546	1	0.00
24/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	759	1	759	1	0.00
24/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	784	1	784	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
24/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2669	3	2669	3	630.00
24/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	4228	5	4228	5	0.00
24/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	4191	4	4191	4	0.00
24/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4264	5	4264	5	0.00
24/03/2014	R208 On 06-November-14			Bond Future	8.63	91.3453	8.6300	91.3453	0.00
24/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	741	1	741	1	0.00
24/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	760	1	760	1	0.00
24/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	750	1	750	1	0.00
24/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2366	2	2366	2	0.00
24/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6328	7	6328	7	0.00
24/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	2961	3	2961	3	1,520.00
24/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6368	7	6368	7	0.00
24/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	6289	7	6289	7	0.00
24/03/2014	R209 On 08-May-14			Bond Future	9.09	73.6578	9.0874	73.6578	25,078.00
24/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4412	4	4412	4	0.00
24/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	39	0	39	0	0.00
24/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	3730	4	3730	4	0.00
24/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	38	0	38	0	0.00
24/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	36	0	36	0	0.00
24/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	5638	5	5638	5	0.00
24/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	447	0	447	0	640.00
24/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1597	2	1597	2	640.00
24/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	5071	5	5071	5	0.00
24/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	10106	10	10106	10	0.00
24/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	10283	11	10283	11	0.00
24/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	551	1	551	1	883.00
24/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	10194	11	10194	11	0.00
24/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	765	1	765	1	640.00
24/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2250	3	2250	3	0.00
24/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	5017	5	5017	5	0.00
24/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	401	1	401	1	7,262.00
24/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	303	0	303	0	10,000.00
24/03/2014	R209 On 07-August-14			Bond Future	9.16	74.7376	9.1646	74.7376	100.00
24/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	2966	3	2966	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
24/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	2999	3	2999	3	0.00
24/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	2932	3	2932	3	0.00
24/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	3771	4	3771	4	0.00
24/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	3853	4	3853	4	0.00
24/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	3812	4	3812	4	0.00
24/03/2014	R209 On 06-November-14			Bond Future	9.24	72.7393	9.2378	72.7393	0.00
24/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3600	3	3600	3	0.00
24/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3632	4	3632	4	0.00
24/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	3663	4	3663	4	0.00
24/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5425	6	5425	6	0.00
24/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5338	6	5338	6	0.00
24/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5382	6	5382	6	0.00
24/03/2014	R210 On 08-May-14			Bond Future	160.59	160.5937	160.5920	160.5937	719.00
24/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	592	1	592	1	0.00
24/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	582	1	582	1	0.00
24/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	602	1	602	1	0.00
24/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R210 On 07-August-14			Bond Future	162.96	162.9678	162.9649	162.9678	0.00
24/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3965	4	3965	4	0.00
24/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3955	4	3955	4	0.00
24/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	3975	4	3975	4	0.00
24/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R211 On 08-May-14			Bond Future	127.41	127.3136	127.4135	127.3136	390.00
24/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2586	3	2586	3	0.00
24/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2596	3	2596	3	0.00
24/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2576	3	2576	3	0.00
24/03/2014	R211 On 07-August-14			Bond Future	127.73	127.6335	127.7318	127.6335	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
24/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	268	0	268	0	0.00
24/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	278	0	278	0	0.00
24/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	258	0	258	0	0.00
24/03/2014	R212 On 08-May-14			Bond Future	129.93	129.7451	129.9261	129.7451	21,797.00
24/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	2074	2	2074	2	0.00
24/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	2084	2	2084	2	0.00
24/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	2064	2	2064	2	0.00
24/03/2014	R212 On 07-August-14			Bond Future	130.13	129.9484	130.1288	129.9484	0.00
24/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	1139	1	1139	1	0.00
24/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	1119	1	1119	1	0.00
24/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	1129	1	1129	1	0.00
24/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R213 On 08-May-14			Bond Future	8.99	83.9524	8.9907	83.9524	21,705.00
24/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	17	0	17	0	0.00
24/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	16	0	16	0	0.00
24/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	18	0	18	0	0.00
24/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	11019	11	11019	11	0.00
24/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	11108	11	11108	11	0.00
24/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	10930	11	10930	11	0.00
24/03/2014	R213 On 07-August-14			Bond Future	9.07	85.1832	9.0740	85.1832	0.00
24/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2488	2	2488	2	0.00
24/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	2551	2	2551	2	0.00
24/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	2519	2	2519	2	0.00
24/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4196	4	4196	4	0.00
24/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4152	4	4152	4	0.00
24/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4241	4	4241	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
24/03/2014	R213 On 06-November-14			Bond Future	9.15	82.9505	9.1546	82.9505	0.00
24/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3305	3	3305	3	0.00
24/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3367	3	3367	3	0.00
24/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3336	3	3336	3	0.00
24/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5593	6	5593	6	0.00
24/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5638	6	5638	6	0.00
24/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5549	6	5549	6	0.00
24/03/2014	R214 On 08-May-14			Bond Future	9.16	74.5152	9.1615	74.5152	5,055.00
24/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1363	1	1363	1	0.00
24/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1332	1	1332	1	0.00
24/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1395	1	1395	1	0.00
24/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	2628	3	2628	3	0.00
24/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	2579	3	2579	3	0.00
24/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	2676	3	2676	3	0.00
24/03/2014	R214 On 07-August-14			Bond Future	9.24	75.5144	9.2372	75.5144	0.00
24/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	4747	5	4747	5	0.00
24/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	4660	4	4660	4	0.00
24/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	4704	5	4704	5	0.00
24/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2358	3	2358	3	0.00
24/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2415	3	2415	3	0.00
24/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2386	3	2386	3	0.00
24/03/2014	R214 On 06-November-14			Bond Future	9.31	73.3880	9.3101	73.3880	0.00
24/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	5820	6	5820	6	0.00
24/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	5861	6	5861	6	0.00
24/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	5902	6	5902	6	0.00
24/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3383	4	3383	4	0.00
24/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3353	4	3353	4	0.00
24/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3413	4	3413	4	0.00
24/03/2014	R248 On 08-May-14			Bond Future	9.24	96.2475	9.2429	96.2475	13,515.00
24/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
24/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	1933	2	1933	2	0.00
24/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	1832	2	1832	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
24/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	2036	2	2036	2	0.00
24/03/2014	R248 On 07-August-14			Bond Future	9.32	97.5371	9.3216	97.5371	0.00
24/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	3089	3	3089	3	0.00
24/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	3180	3	3180	3	0.00
24/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	2997	3	2997	3	0.00
24/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R248 On 06-November-14			Bond Future	9.40	94.6114	9.3975	94.6114	0.00
24/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	2991	3	2991	3	0.00
24/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	3170	3	3170	3	0.00
24/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	3081	3	3081	3	0.00
24/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
24/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00