



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
25/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	2025 On 08-May-14			Bond Future	111.02	110.8560	111.0164	110.8560	0.00
25/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	6	0	6	0	0.00
25/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	26	0	26	0	0.00
25/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	16	0	16	0	0.00
25/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2025 On 07-August-14			Bond Future	111.53	111.3671	111.5293	111.3671	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
25/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	2539	2	2539	2	0.00
25/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	2519	2	2519	2	0.00
25/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	2529	2	2529	2	0.00
25/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2030 On 08-May-14			Bond Future	8.93	93.6200	8.9288	93.6200	1,559.00
25/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	559	0	559	0	0.00
25/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	481	0	481	0	0.00
25/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	637	0	637	0	0.00
25/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2030 On 07-August-14			Bond Future	9.02	90.9842	9.0193	90.9842	0.00
25/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
25/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
25/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
25/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	150	1	150	1	0.00
25/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	72	1	72	1	0.00
25/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	228	1	228	1	0.00
25/03/2014	2030 On 06-November-14			Bond Future	9.10	92.3827	9.0997	92.3827	0.00
25/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
25/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
25/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
25/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	842	2	842	2	0.00
25/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	687	2	687	2	0.00
25/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	765	2	765	2	0.00
25/03/2014	2037 On 08-May-14			Bond Future	9.06	96.1769	9.0600	96.1769	5,914.00
25/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	2771	2	2771	2	0.00
25/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	2946	2	2946	2	0.00
25/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	2858	2	2858	2	0.00
25/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
25/03/2014	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
25/03/2014	2037 On 07-August-14			Bond Future	9.14	93.3281	9.1433	93.3281	3,280.00
25/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
25/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
25/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
25/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	937	2	937	2	0.00
25/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	846	2	846	2	0.00
25/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	755	2	755	2	0.00
25/03/2014	2037 On 06-November-14			Bond Future	9.22	94.6455	9.2171	94.6455	0.00
25/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	4053	3	4053	3	0.00
25/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	4136	3	4136	3	0.00
25/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	4218	3	4218	3	0.00
25/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2038 On 08-May-14			Bond Future	111.61	111.6145	111.6143	111.6145	57.00
25/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	2614	3	2614	3	0.00
25/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	2604	3	2604	3	0.00
25/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	2624	3	2624	3	0.00
25/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2038 On 07-August-14			Bond Future	112.00	111.9959	111.9953	111.9959	0.00
25/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	5985	6	5985	6	0.00
25/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	5995	6	5995	6	0.00
25/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	6005	6	6005	6	0.00
25/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2046 On 08-May-14			Bond Future	108.19	108.1889	108.1894	108.1889	5,218.00
25/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3839	4	3839	4	0.00
25/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3829	4	3829	4	0.00
25/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3849	4	3849	4	0.00
25/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
25/03/2014	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
25/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2046 On 07-August-14			Bond Future	109.79	109.7875	109.7873	109.7875	0.00
25/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	5347	5	5347	5	0.00
25/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	5337	5	5337	5	0.00
25/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	5357	5	5357	5	0.00
25/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2046 On 06-November-14			Bond Future	110.14	110.1445	110.1422	110.1445	0.00
25/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5712	6	5712	6	0.00
25/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	5692	6	5692	6	0.00
25/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	5702	6	5702	6	0.00
25/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2050 On 08-May-14			Bond Future	116.28	116.2789	116.2792	116.2789	472.00
25/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	1289	1	1289	1	0.00
25/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	1269	1	1269	1	0.00
25/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	1279	1	1279	1	0.00
25/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2050 On 07-August-14			Bond Future	116.59	116.5892	116.5889	116.5892	0.00
25/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	4589	5	4589	5	0.00
25/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	4599	5	4599	5	0.00
25/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	4579	5	4579	5	0.00
25/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
25/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
25/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	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
25/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	AL12 On 08-May-14			Index Future	483.70	479.5750	483.7030	479.5750	0.00
25/03/2014	AL12 On 07-August-14			Index Future	490.78	486.5980	490.7840	486.5980	0.00
25/03/2014	AL12 On 06-November-14			Index Future	498.31	494.0660	498.3070	494.0660	0.00
25/03/2014	AL37 On 08-May-14			Index Future	411.04	409.5320	411.0400	409.5320	0.00
25/03/2014	AL37 On 07-August-14			Index Future	417.06	415.5290	417.0570	415.5290	0.00
25/03/2014	AL7T On 08-May-14			Index Future	483.30	480.8840	483.2960	480.8840	1.00
25/03/2014	AL7T On 07-August-14			Index Future	490.37	487.9260	490.3710	487.9260	0.00
25/03/2014	ALBI On 08-May-14			Index Future	441.14	438.5400	441.1360	438.5400	704.00
25/03/2014	ALBI On 07-August-14			Index Future	447.59	444.9620	447.5930	444.9620	0.00
25/03/2014	ALBI On 06-November-14			Index Future	454.46	451.7910	454.4550	451.7910	0.00
25/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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25/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2014	EL28 On 08-May-14			Bond Future	115.60	115.6012	115.6014	115.6012	0.00
25/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1611	2	1611	2	0.00
25/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1591	2	1591	2	0.00
25/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1601	2	1601	2	0.00
25/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
25/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
25/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
25/03/2014	EL28 On 07-August-14			Bond Future	117.31	117.3095	117.3091	117.3095	0.00
25/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3299	3	3299	3	0.00
25/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3309	3	3309	3	0.00
25/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3319	3	3319	3	0.00
25/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
25/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
25/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
25/03/2014	ES33 On 08-May-14			Bond Future	9.67	81.6141	9.6732	81.6141	6,292.00
25/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
25/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
25/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
25/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	919	2	919	2	0.00
25/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	994	2	994	2	0.00
25/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	844	2	844	2	0.00
25/03/2014	ES33 On 07-August-14			Bond Future	9.77	82.7016	9.7743	82.7016	0.00
25/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2729	2	2729	2	0.00
25/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2661	2	2661	2	0.00
25/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2592	2	2592	2	0.00
25/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
25/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
25/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
25/03/2014	ES33 On 06-November-14			Bond Future	9.87	80.1884	9.8734	80.1884	0.00
25/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2894	2	2894	2	0.00
25/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2961	2	2961	2	0.00
25/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3029	2	3029	2	0.00
25/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00

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25/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
25/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
25/03/2014	GOVI On 08-May-14			GOVI	439.83	437.3720	439.8320	437.3720	316.00
25/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
25/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
25/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
25/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	21680	5	21680	5	0.00
25/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	21780	5	21780	5	0.00
25/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	21580	5	21580	5	0.00
25/03/2014	GOVI On 07-August-14			GOVI	446.27	443.7770	446.2710	443.7770	175.00
25/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
25/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
25/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
25/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	137190	16	137190	16	0.00
25/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	137390	16	137390	16	0.00
25/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	137290	16	137290	16	0.00
25/03/2014	GOVI On 06-November-14			GOVI	453.11	450.5880	453.1120	450.5880	0.00
25/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	41220	2	41220	2	0.00
25/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	41020	2	41020	2	0.00
25/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	41120	2	41120	2	0.00
25/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
25/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
25/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
25/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/03/2014	IGOV On 08-May-14			Index Future	202.35	202.2260	202.3520	202.2260	1,266.00
25/03/2014	IGOV On 07-August-14			Index Future	205.34	205.2120	205.3390	205.2120	90.00
25/03/2014	IGOV On 06-November-14			Index Future	208.51	208.3860	208.5110	208.3860	0.00
25/03/2014	ILBI On 08-May-14			Index Future	548.12	547.7810	548.1220	547.7810	0.00
25/03/2014	ILBI On 07-August-14			Index Future	556.03	555.6860	556.0300	555.6860	210.00
25/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
25/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/03/2014	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
25/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.88	94.1300	5.8800	94.1300	0.00
25/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.95	94.0300	5.9500	94.0300	2,000.00
25/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.22	93.7900	6.2200	93.7900	2,000.00
25/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.28	93.6900	6.2800	93.6900	1,500.00
25/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.49	93.5000	6.4900	93.5000	700.00
25/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.56	93.4000	6.5600	93.4000	1,000.00
25/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.97	92.9500	6.9700	92.9500	0.00
25/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.27	92.6900	7.2700	92.6900	2,850.00
25/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.55	92.4000	7.5500	92.4000	5,000.00
25/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.74	92.2100	7.7400	92.2100	0.00
25/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.92	92.0300	7.9200	92.0300	0.00
25/03/2014	JBAF On 16-March-16			Jibar Tradeable Future	8.10	91.8600	8.1000	91.8600	0.00
25/03/2014	R023 On 08-May-14			Bond Future	8.40	97.0394	8.3982	97.0394	12,906.00
25/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	123	0	123	0	0.00
25/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	128	0	128	0	0.00
25/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	118	0	118	0	0.00
25/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	4992	5	4992	5	0.00
25/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5050	6	5050	6	0.00
25/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5109	6	5109	6	0.00
25/03/2014	R023 On 07-August-14			Bond Future	8.50	98.3488	8.4968	98.3488	0.00
25/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2432	2	2432	2	0.00
25/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2490	2	2490	2	0.00
25/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2461	2	2461	2	0.00
25/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2413	3	2413	3	0.00
25/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2471	3	2471	3	0.00
25/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2442	3	2442	3	0.00
25/03/2014	R023 On 06-November-14			Bond Future	8.59	95.9395	8.5932	95.9395	0.00
25/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3272	3	3272	3	0.00
25/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3301	3	3301	3	0.00
25/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3244	3	3244	3	0.00
25/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3234	4	3234	4	0.00
25/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3206	3	3206	3	0.00
25/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3262	4	3262	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
25/03/2014	R157 On 08-May-14			Bond Future	6.99	110.2038	6.9874	110.2038	24,346.00
25/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2421	3	2421	3	0.00
25/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2435	3	2435	3	0.00
25/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2408	3	2408	3	0.00
25/03/2014	R157 On 07-August-14			Bond Future	7.24	111.8186	7.2393	111.8186	13,000.00
25/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	181	0	181	0	0.00
25/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	184	0	184	0	0.00
25/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	188	0	188	0	0.00
25/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	724	1	724	1	0.00
25/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	717	1	717	1	0.00
25/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	709	1	709	1	0.00
25/03/2014	R157 On 06-November-14			Bond Future	7.57	106.7224	7.5702	106.7224	0.00
25/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	77	0	77	0	0.00
25/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	76	0	76	0	0.00
25/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	78	0	78	0	0.00
25/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1225	1	1225	1	0.00
25/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1240	1	1240	1	0.00
25/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1232	1	1232	1	0.00
25/03/2014	R186 On 08-May-14			Bond Future	8.50	118.5366	8.4994	118.5366	51,509.00
25/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	5336	5	5336	5	0.00
25/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1576	1	1576	1	1,000.00
25/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	10	0	10	0	0.00
25/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	11	0	11	0	0.00
25/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	1970	2	1970	2	900.00
25/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	9965	9	9965	9	0.00
25/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	10	0	10	0	0.00
25/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3463	3	3463	3	0.00
25/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1086	1	1086	1	10,000.00
25/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	6364	6	6364	6	0.00
25/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4680	4	4680	4	0.00
25/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	3184	3	3184	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
25/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	76	0	76	0	1,933.00
25/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	1966	2	1966	2	1,933.00
25/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	12636	13	12636	13	0.00
25/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	2421	3	2421	3	0.00
25/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	12733	14	12733	14	0.00
25/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	414	1	414	1	1,500.00
25/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	556	1	556	1	400.00
25/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	8972	10	8972	10	0.00
25/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	3221	4	3221	4	0.00
25/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1093	1	1093	1	0.00
25/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	962	1	962	1	900.00
25/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	258	0	258	0	10,000.00
25/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	42	0	42	0	6,000.00
25/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	12831	14	12831	14	0.00
25/03/2014	R186 On 07-August-14			Bond Future	8.59	114.9801	8.5879	114.9801	100.00
25/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2397	2	2397	2	0.00
25/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2463	2	2463	2	0.00
25/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2430	2	2430	2	0.00
25/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	5008	4	5008	4	0.00
25/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	4793	5	4793	5	0.00
25/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	4897	5	4897	5	0.00
25/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	4845	5	4845	5	0.00
25/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2307	3	2307	3	840.00
25/03/2014	R186 On 06-November-14			Bond Future	8.67	116.7470	8.6702	116.7470	0.00
25/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6901	6	6901	6	0.00
25/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2797	2	2797	2	0.00
25/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2857	3	2857	3	0.00
25/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2827	3	2827	3	0.00
25/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	7150	8	7150	8	0.00
25/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	7205	8	7205	8	0.00
25/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	7094	8	7094	8	0.00
25/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	2954	3	2954	3	2,010.00
25/03/2014	R197 On 08-May-14			Bond Future	276.14	275.7142	276.1411	275.7142	1,912.00
25/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	26131	26	26131	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
25/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	26151	26	26151	26	0.00
25/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	26141	26	26141	26	0.00
25/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R197 On 07-August-14			Bond Future	274.40	273.9680	274.4000	273.9680	0.00
25/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	4400	4	4400	4	0.00
25/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	4410	4	4410	4	0.00
25/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	4390	4	4390	4	0.00
25/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R201 On 08-May-14			Bond Future	6.57	104.6491	6.5706	104.6491	0.00
25/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1099	1	1099	1	0.00
25/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1087	1	1087	1	0.00
25/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1093	1	1093	1	0.00
25/03/2014	R201 On 07-August-14			Bond Future	6.98	101.7715	6.9780	101.7715	0.00
25/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	55	0	55	0	0.00
25/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	54	0	54	0	0.00
25/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	55	0	55	0	0.00
25/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	660	1	660	1	0.00
25/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	657	1	657	1	0.00
25/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	654	1	654	1	0.00
25/03/2014	R202 On 08-May-14			Bond Future	214.14	214.1426	214.1423	214.1426	44,663.00
25/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	2783	3	2783	3	0.00
25/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	2787	3	2787	3	0.00
25/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	2792	3	2792	3	0.00
25/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	3645	4	3645	4	0.00
25/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	3650	4	3650	4	0.00
25/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	3639	4	3639	4	0.00
25/03/2014	R202 On 07-August-14			Bond Future	214.21	214.2154	214.2142	214.2154	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
25/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	9121	9	9121	9	0.00
25/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	9115	9	9115	9	0.00
25/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	9108	9	9108	9	0.00
25/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	2900	3	2900	3	0.00
25/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	2904	3	2904	3	0.00
25/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	2897	3	2897	3	0.00
25/03/2014	R203 On 08-May-14			Bond Future	7.72	102.5310	7.7249	102.5310	16,949.00
25/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	39	0	39	0	29.00
25/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	294	0	294	0	16.00
25/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6015	6	6015	6	0.00
25/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1250	1	1250	1	0.00
25/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	5952	6	5952	6	0.00
25/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2668	3	2668	3	0.00
25/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	5983	6	5983	6	0.00
25/03/2014	R203 On 07-August-14			Bond Future	7.89	104.0333	7.8862	104.0333	0.00
25/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	494	0	494	0	0.00
25/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	486	0	486	0	0.00
25/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	478	0	478	0	0.00
25/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	211	0	211	0	46.00
25/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2093	2	2093	2	0.00
25/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2074	2	2074	2	0.00
25/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2113	2	2113	2	0.00
25/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3102	3	3102	3	0.00
25/03/2014	R203 On 06-November-14			Bond Future	8.05	101.4671	8.0549	101.4671	0.00
25/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	426	0	426	0	14.00
25/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	355	0	355	0	45.00
25/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	364	0	364	0	0.00
25/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	359	0	359	0	0.00
25/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3165	3	3165	3	0.00
25/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3457	4	3457	4	0.00
25/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3415	4	3415	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
25/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3436	4	3436	4	0.00
25/03/2014	R203 On 05-February-15			Bond Future	8.23	103.0900	8.2347	103.0900	0.00
25/03/2014	R203 On 05-February-15	7.69	Call	Bond Future	1035	1	1035	1	55.00
25/03/2014	R203 On 05-February-15	8.35	Call	Bond Future	1750	2	1750	2	0.00
25/03/2014	R203 On 05-February-15	8.34	Call	Bond Future	1737	2	1737	2	0.00
25/03/2014	R203 On 05-February-15	8.36	Call	Bond Future	1763	2	1763	2	0.00
25/03/2014	R203 On 05-February-15	8.35	Put	Bond Future	1486	2	1486	2	0.00
25/03/2014	R203 On 05-February-15	8.36	Put	Bond Future	1476	2	1476	2	0.00
25/03/2014	R203 On 05-February-15	7.69	Put	Bond Future	2294	2	2294	2	0.00
25/03/2014	R203 On 05-February-15	8.34	Put	Bond Future	1496	2	1496	2	0.00
25/03/2014	R204 On 08-May-14			Bond Future	7.93	103.0143	7.9305	103.0143	31,051.00
25/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7520	8	7520	8	0.00
25/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7437	8	7437	8	0.00
25/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7479	8	7479	8	0.00
25/03/2014	R204 On 07-August-14			Bond Future	8.07	100.4907	8.0679	100.4907	300.00
25/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	1039	1	1039	1	0.00
25/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	641	1	641	1	0.00
25/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	620	1	620	1	0.00
25/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	630	1	630	1	0.00
25/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2085	2	2085	2	530.00
25/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	2919	3	2919	3	0.00
25/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	2865	3	2865	3	0.00
25/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	2892	3	2892	3	0.00
25/03/2014	R204 On 06-November-14			Bond Future	8.20	102.0348	8.2008	102.0348	0.00
25/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	506	0	506	0	0.00
25/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	512	0	512	0	0.00
25/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1595	1	1595	1	0.00
25/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	499	0	499	0	0.00
25/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	4715	5	4715	5	0.00
25/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2318	3	2318	3	1,270.00
25/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	4685	5	4685	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
25/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	4744	5	4744	5	0.00
25/03/2014	R207 On 08-May-14			Bond Future	8.20	97.6673	8.2014	97.6673	19,048.00
25/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9211	10	9211	10	0.00
25/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9260	10	9260	10	0.00
25/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9163	10	9163	10	0.00
25/03/2014	R207 On 07-August-14			Bond Future	8.33	95.4573	8.3326	95.4573	100.00
25/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	722	1	722	1	0.00
25/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	733	1	733	1	0.00
25/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	745	1	745	1	0.00
25/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3417	4	3417	4	0.00
25/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3449	4	3449	4	0.00
25/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3386	4	3386	4	0.00
25/03/2014	R207 On 06-November-14			Bond Future	8.45	96.9242	8.4532	96.9242	0.00
25/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	699	1	699	1	0.00
25/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	716	1	716	1	0.00
25/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	707	1	707	1	0.00
25/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5280	6	5280	6	0.00
25/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5247	6	5247	6	0.00
25/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5213	6	5213	6	0.00
25/03/2014	R208 On 08-May-14			Bond Future	8.31	92.2920	8.3055	92.2920	11,730.00
25/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	10573	11	10573	11	0.00
25/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	10461	11	10461	11	0.00
25/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	10517	11	10517	11	0.00
25/03/2014	R208 On 07-August-14			Bond Future	8.42	93.6443	8.4183	93.6443	100.00
25/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	893	1	893	1	0.00
25/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1744	2	1744	2	0.00
25/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	879	1	879	1	0.00
25/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	907	1	907	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
25/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2403	3	2403	3	630.00
25/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	3885	4	3885	4	0.00
25/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	3850	4	3850	4	0.00
25/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	3920	4	3920	4	0.00
25/03/2014	R208 On 06-November-14			Bond Future	8.53	91.6839	8.5274	91.6839	0.00
25/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	840	1	840	1	0.00
25/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	860	1	860	1	0.00
25/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	850	1	850	1	0.00
25/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2592	2	2592	2	0.00
25/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	5959	6	5959	6	0.00
25/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	2717	3	2717	3	1,520.00
25/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	5998	6	5998	6	0.00
25/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	5921	6	5921	6	0.00
25/03/2014	R209 On 08-May-14			Bond Future	8.99	73.9645	8.9901	73.9645	25,078.00
25/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4997	4	4997	4	0.00
25/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	56	0	56	0	0.00
25/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	53	0	53	0	0.00
25/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	4274	4	4274	4	0.00
25/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	51	0	51	0	0.00
25/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	6278	6	6278	6	0.00
25/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	578	0	578	0	640.00
25/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1932	2	1932	2	640.00
25/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	5689	5	5689	5	0.00
25/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	9395	10	9395	10	0.00
25/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	9571	10	9571	10	0.00
25/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	409	1	409	1	883.00
25/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	9483	10	9483	10	0.00
25/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	581	1	581	1	640.00
25/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	1857	2	1857	2	0.00
25/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	4420	5	4420	5	0.00
25/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	290	0	290	0	7,262.00
25/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	216	0	216	0	10,000.00
25/03/2014	R209 On 07-August-14			Bond Future	9.06	75.0483	9.0646	75.0483	100.00
25/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3322	3	3322	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
25/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3358	3	3358	3	0.00
25/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3286	3	3286	3	0.00
25/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	3392	4	3392	4	0.00
25/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	3469	4	3469	4	0.00
25/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	3430	4	3430	4	0.00
25/03/2014	R209 On 06-November-14			Bond Future	9.14	73.0540	9.1351	73.0540	0.00
25/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3948	4	3948	4	0.00
25/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3982	4	3982	4	0.00
25/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	4015	4	4015	4	0.00
25/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5025	5	5025	5	0.00
25/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	4943	5	4943	5	0.00
25/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	4984	5	4984	5	0.00
25/03/2014	R210 On 08-May-14			Bond Future	160.59	160.5920	160.5913	160.5920	719.00
25/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	591	1	591	1	0.00
25/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	581	1	581	1	0.00
25/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	601	1	601	1	0.00
25/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R210 On 07-August-14			Bond Future	162.96	162.9649	162.9634	162.9649	0.00
25/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3963	4	3963	4	0.00
25/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3953	4	3953	4	0.00
25/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	3973	4	3973	4	0.00
25/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R211 On 08-May-14			Bond Future	127.41	127.4135	127.4092	127.4135	390.00
25/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2591	3	2591	3	0.00
25/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2601	3	2601	3	0.00
25/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2581	3	2581	3	0.00
25/03/2014	R211 On 07-August-14			Bond Future	127.73	127.7318	127.7269	127.7318	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
25/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	273	0	273	0	0.00
25/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	283	0	283	0	0.00
25/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	263	0	263	0	0.00
25/03/2014	R212 On 08-May-14			Bond Future	130.11	129.9261	130.1081	129.9261	21,797.00
25/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	1892	2	1892	2	0.00
25/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	1902	2	1902	2	0.00
25/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	1882	2	1882	2	0.00
25/03/2014	R212 On 07-August-14			Bond Future	130.31	130.1288	130.3130	130.1288	0.00
25/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	1323	1	1323	1	0.00
25/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	1303	1	1303	1	0.00
25/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	1313	1	1313	1	0.00
25/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R213 On 08-May-14			Bond Future	8.89	84.3010	8.8933	84.3010	21,705.00
25/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	26	0	26	0	0.00
25/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	24	0	24	0	0.00
25/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	27	0	27	0	0.00
25/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	10292	11	10292	11	0.00
25/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	10380	11	10380	11	0.00
25/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	10204	11	10204	11	0.00
25/03/2014	R213 On 07-August-14			Bond Future	8.97	85.5362	8.9736	85.5362	0.00
25/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2813	2	2813	2	0.00
25/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	2882	3	2882	3	0.00
25/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	2847	3	2847	3	0.00
25/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	3779	4	3779	4	0.00
25/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	3737	4	3737	4	0.00
25/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	3821	4	3821	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
25/03/2014	R213 On 06-November-14			Bond Future	9.05	83.3081	9.0513	83.3081	0.00
25/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3640	3	3640	3	0.00
25/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3706	3	3706	3	0.00
25/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3673	3	3673	3	0.00
25/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5174	6	5174	6	0.00
25/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5217	6	5217	6	0.00
25/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5132	6	5132	6	0.00
25/03/2014	R214 On 08-May-14			Bond Future	9.06	74.8727	9.0591	74.8727	5,055.00
25/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1694	1	1694	1	0.00
25/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1658	1	1658	1	0.00
25/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1730	1	1730	1	0.00
25/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	2161	3	2161	3	0.00
25/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	2118	3	2118	3	0.00
25/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	2205	3	2205	3	0.00
25/03/2014	R214 On 07-August-14			Bond Future	9.13	75.8767	9.1319	75.8767	0.00
25/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	5259	5	5259	5	0.00
25/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	5168	5	5168	5	0.00
25/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	5214	5	5214	5	0.00
25/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2062	2	2062	2	0.00
25/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2114	2	2114	2	0.00
25/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2088	2	2088	2	0.00
25/03/2014	R214 On 06-November-14			Bond Future	9.20	73.7551	9.2020	73.7551	0.00
25/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	6325	6	6325	6	0.00
25/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	6368	6	6368	6	0.00
25/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	6411	6	6411	6	0.00
25/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3070	3	3070	3	0.00
25/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3042	3	3042	3	0.00
25/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3098	3	3098	3	0.00
25/03/2014	R248 On 08-May-14			Bond Future	9.14	96.6543	9.1405	96.6543	13,515.00
25/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
25/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	916	2	916	2	0.00
25/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	814	2	814	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
25/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	1018	2	1018	2	0.00
25/03/2014	R248 On 07-August-14			Bond Future	9.22	97.9492	9.2161	97.9492	0.00
25/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	4121	3	4121	3	0.00
25/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	4212	3	4212	3	0.00
25/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	4030	3	4030	3	0.00
25/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R248 On 06-November-14			Bond Future	9.29	95.0290	9.2890	95.0290	0.00
25/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	4037	3	4037	3	0.00
25/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	4217	3	4217	3	0.00
25/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	4127	3	4127	3	0.00
25/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
25/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00