



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
27/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	2025 On 08-May-14			Bond Future	112.09	112.0941	112.0926	112.0941	0.00
27/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	1083	1	1083	1	0.00
27/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	1103	1	1103	1	0.00
27/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	1093	1	1093	1	0.00
27/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2025 On 07-August-14			Bond Future	112.62	112.6205	112.6188	112.6205	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
27/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	3629	4	3629	4	0.00
27/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	3609	4	3609	4	0.00
27/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	3619	4	3619	4	0.00
27/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2030 On 08-May-14			Bond Future	8.78	94.8122	8.7774	94.8122	1,991.00
27/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	1765	1	1765	1	0.00
27/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	1687	1	1687	1	0.00
27/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	1843	1	1843	1	0.00
27/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2030 On 07-August-14			Bond Future	8.86	92.1912	8.8632	92.1912	0.00
27/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	994	0	994	0	0.00
27/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	1149	0	1149	0	0.00
27/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	1071	0	1071	0	0.00
27/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2030 On 06-November-14			Bond Future	8.94	93.6065	8.9386	93.6065	0.00
27/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	398	0	398	0	0.00
27/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	553	0	553	0	0.00
27/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	475	0	475	0	0.00
27/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2037 On 08-May-14			Bond Future	8.91	97.3701	8.9090	97.3701	5,914.00
27/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	4169	3	4169	3	0.00
27/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	4344	3	4344	3	0.00
27/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	4257	3	4257	3	0.00
27/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
27/03/2014	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
27/03/2014	2037 On 07-August-14			Bond Future	8.99	94.5361	8.9879	94.5361	3,280.00
27/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	479	0	479	0	0.00
27/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	662	0	662	0	0.00
27/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	570	0	570	0	0.00
27/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	1	0	1	0.00
27/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2037 On 06-November-14			Bond Future	9.06	95.8705	9.0572	95.8705	0.00
27/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	5491	4	5491	4	0.00
27/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	5574	4	5574	4	0.00
27/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	5656	5	5656	5	0.00
27/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2038 On 08-May-14			Bond Future	112.02	112.0249	112.0244	112.0249	57.00
27/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	3024	3	3024	3	0.00
27/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	3014	3	3014	3	0.00
27/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	3034	3	3034	3	0.00
27/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2038 On 07-August-14			Bond Future	112.41	112.4092	112.4086	112.4092	0.00
27/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	6399	6	6399	6	0.00
27/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	6409	6	6409	6	0.00
27/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	6419	6	6419	6	0.00
27/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2046 On 08-May-14			Bond Future	108.91	108.9140	108.9137	108.9140	5,218.00
27/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	4564	5	4564	5	0.00
27/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	4554	5	4554	5	0.00
27/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	4574	5	4574	5	0.00
27/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
27/03/2014	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
27/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2046 On 07-August-14			Bond Future	110.52	110.5204	110.5199	110.5204	0.00
27/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	6080	6	6080	6	0.00
27/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	6070	6	6070	6	0.00
27/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	6090	6	6090	6	0.00
27/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2046 On 06-November-14			Bond Future	110.89	110.8866	110.8859	110.8866	0.00
27/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	6456	6	6456	6	0.00
27/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	6436	6	6436	6	0.00
27/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	6446	6	6446	6	0.00
27/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2050 On 08-May-14			Bond Future	118.13	116.9862	118.1278	116.9862	472.00
27/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	3138	2	3138	2	0.00
27/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	3118	2	3118	2	0.00
27/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	3128	2	3128	2	0.00
27/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2050 On 07-August-14			Bond Future	118.46	117.3039	118.4619	117.3039	0.00
27/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	6462	5	6462	5	0.00
27/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	6472	5	6472	5	0.00
27/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	6452	5	6452	5	0.00
27/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	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
27/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	AL12 On 08-May-14			Index Future	489.56	485.3390	489.5620	485.3390	0.00
27/03/2014	AL12 On 07-August-14			Index Future	496.72	492.4370	496.7210	492.4370	0.00
27/03/2014	AL12 On 06-November-14			Index Future	504.34	499.9890	504.3370	499.9890	0.00
27/03/2014	AL37 On 08-May-14			Index Future	412.87	411.8150	412.8720	411.8150	0.00
27/03/2014	AL37 On 07-August-14			Index Future	418.91	417.8380	418.9100	417.8380	0.00
27/03/2014	AL7T On 08-May-14			Index Future	486.82	484.9680	486.8160	484.9680	1.00
27/03/2014	AL7T On 07-August-14			Index Future	493.94	492.0600	493.9350	492.0600	0.00
27/03/2014	ALBI On 08-May-14			Index Future	444.71	442.3220	444.7120	442.3220	704.00
27/03/2014	ALBI On 07-August-14			Index Future	451.22	448.7910	451.2150	448.7910	0.00
27/03/2014	ALBI On 06-November-14			Index Future	458.13	455.6740	458.1340	455.6740	0.00
27/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	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
27/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2014	EL28 On 08-May-14			Bond Future	116.29	115.8764	116.2896	115.8764	0.00
27/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	2300	2	2300	2	0.00
27/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	2280	2	2280	2	0.00
27/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	2290	2	2290	2	0.00
27/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	EL28 On 07-August-14			Bond Future	118.00	117.5856	118.0047	117.5856	0.00
27/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3995	4	3995	4	0.00
27/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	4005	4	4005	4	0.00
27/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	4015	4	4015	4	0.00
27/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	ES33 On 08-May-14			Bond Future	9.53	82.5833	9.5316	82.5833	6,292.00
27/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	63	0	63	0	0.00
27/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	138	0	138	0	0.00
27/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	213	0	213	0	0.00
27/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	0	1	0	1	0.00
27/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	0	1	0	1	0.00
27/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	0	1	0	1	0.00
27/03/2014	ES33 On 07-August-14			Bond Future	9.63	83.6829	9.6285	83.6829	0.00
27/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3801	3	3801	3	0.00
27/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3732	3	3732	3	0.00
27/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3663	3	3663	3	0.00
27/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
27/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
27/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
27/03/2014	ES33 On 06-November-14			Bond Future	9.72	81.1833	9.7229	81.1833	0.00
27/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3981	3	3981	3	0.00
27/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4049	3	4049	3	0.00
27/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4116	3	4116	3	0.00
27/03/2014	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
27/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
27/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
27/03/2014	GOVI On 08-May-14			GOVI	443.18	440.9840	443.1830	440.9840	316.00
27/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	11730	0	11730	0	0.00
27/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	11830	0	11830	0	0.00
27/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	11930	0	11930	0	0.00
27/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	1	0	1	0.00
27/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	1	0	1	0.00
27/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	1	0	1	0.00
27/03/2014	GOVI On 07-August-14			GOVI	449.66	447.4340	449.6640	447.4340	175.00
27/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
27/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
27/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
27/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	103260	13	103260	13	0.00
27/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	103460	13	103460	13	0.00
27/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	103360	13	103360	13	0.00
27/03/2014	GOVI On 06-November-14			GOVI	456.56	454.2960	456.5590	454.2960	0.00
27/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	75690	5	75690	5	0.00
27/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	75490	5	75490	5	0.00
27/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	75590	5	75590	5	0.00
27/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
27/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
27/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
27/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/03/2014	IGOV On 08-May-14			Index Future	203.60	203.2900	203.5970	203.2900	1,266.00
27/03/2014	IGOV On 07-August-14			Index Future	206.60	206.2880	206.5990	206.2880	90.00
27/03/2014	IGOV On 06-November-14			Index Future	209.79	209.4760	209.7920	209.4760	0.00
27/03/2014	ILBI On 08-May-14			Index Future	551.49	550.6610	551.4900	550.6610	0.00
27/03/2014	ILBI On 07-August-14			Index Future	559.45	558.6060	559.4450	558.6060	210.00
27/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
27/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/03/2014	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
27/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.76	94.1600	5.7600	94.1600	0.00
27/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.82	94.0900	5.8200	94.0900	2,000.00
27/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.03	93.8400	6.0300	93.8400	2,000.00
27/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.09	93.7700	6.0900	93.7700	1,500.00
27/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.29	93.5500	6.2900	93.5500	700.00
27/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.35	93.4900	6.3500	93.4900	1,000.00
27/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.77	93.0800	6.7700	93.0800	0.00
27/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.14	92.7900	7.1400	92.7900	2,850.00
27/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.38	92.5200	7.3800	92.5200	5,000.00
27/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.59	92.3100	7.5900	92.3100	0.00
27/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.78	92.1300	7.7800	92.1300	0.00
27/03/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.97	91.9500	7.9700	91.9500	0.00
27/03/2014	R023 On 08-May-14			Bond Future	8.27	97.9509	8.2663	97.9509	12,906.00
27/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	175	0	175	0	0.00
27/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	182	0	182	0	0.00
27/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	168	0	168	0	0.00
27/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	4253	5	4253	5	0.00
27/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	4309	5	4309	5	0.00
27/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	4366	5	4366	5	0.00
27/03/2014	R023 On 07-August-14			Bond Future	8.36	99.2720	8.3597	99.2720	0.00
27/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2863	3	2863	3	0.00
27/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2927	3	2927	3	0.00
27/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2895	3	2895	3	0.00
27/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2047	2	2047	2	0.00
27/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2099	2	2099	2	0.00
27/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2073	2	2073	2	0.00
27/03/2014	R023 On 06-November-14			Bond Future	8.45	96.8751	8.4503	96.8751	0.00
27/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3710	3	3710	3	0.00
27/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3741	4	3741	4	0.00
27/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3679	3	3679	3	0.00
27/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	2856	3	2856	3	0.00
27/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	2831	3	2831	3	0.00
27/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	2882	3	2882	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
27/03/2014	R157 On 08-May-14			Bond Future	6.89	110.3797	6.8949	110.3797	24,346.00
27/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2298	2	2298	2	0.00
27/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2312	2	2312	2	0.00
27/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2284	2	2284	2	0.00
27/03/2014	R157 On 07-August-14			Bond Future	7.13	111.9940	7.1264	111.9940	13,000.00
27/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	219	0	219	0	0.00
27/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	223	0	223	0	0.00
27/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	227	0	227	0	0.00
27/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	640	1	640	1	0.00
27/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	633	1	633	1	0.00
27/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	626	1	626	1	0.00
27/03/2014	R157 On 06-November-14			Bond Future	7.42	106.8984	7.4219	106.8984	0.00
27/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	89	0	89	0	0.00
27/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	88	0	88	0	0.00
27/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	90	0	90	0	0.00
27/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1113	1	1113	1	0.00
27/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1127	1	1127	1	0.00
27/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1120	1	1120	1	0.00
27/03/2014	R186 On 08-May-14			Bond Future	8.37	119.8179	8.3731	119.8179	51,609.00
27/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	6245	6	6245	6	0.00
27/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	2033	2	2033	2	1,000.00
27/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	14	0	14	0	0.00
27/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	15	0	15	0	0.00
27/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	2503	2	2503	2	900.00
27/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	11016	10	11016	10	0.00
27/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	14	0	14	0	0.00
27/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	4215	4	4215	4	0.00
27/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1434	1	1434	1	10,000.00
27/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	7327	7	7327	7	0.00
27/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	5544	5	5544	5	0.00
27/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	3903	3	3903	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
27/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	108	0	108	0	1,933.00
27/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	1424	2	1424	2	1,933.00
27/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	11566	12	11566	12	0.00
27/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	1803	2	1803	2	0.00
27/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	11663	12	11663	12	0.00
27/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	248	0	248	0	1,500.00
27/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	345	0	345	0	400.00
27/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	7929	9	7929	9	0.00
27/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	2494	3	2494	3	0.00
27/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	738	1	738	1	0.00
27/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	11760	12	11760	12	0.00
27/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	639	1	639	1	900.00
27/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	147	0	147	0	10,000.00
27/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	18	0	18	0	6,000.00
27/03/2014	R186 On 07-August-14			Bond Future	8.46	116.2770	8.4573	116.2770	100.00
27/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2818	3	2818	3	0.00
27/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2893	3	2893	3	0.00
27/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2856	3	2856	3	0.00
27/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	5694	5	5694	5	0.00
27/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	4136	5	4136	5	0.00
27/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	4232	5	4232	5	0.00
27/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	4184	5	4184	5	0.00
27/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	1906	2	1906	2	840.00
27/03/2014	R186 On 06-November-14			Bond Future	8.53	118.0615	8.5348	118.0615	0.00
27/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	7568	7	7568	7	0.00
27/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	3153	3	3153	3	0.00
27/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	3219	3	3219	3	0.00
27/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	3186	3	3186	3	0.00
27/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	6405	7	6405	7	0.00
27/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	6457	7	6457	7	0.00
27/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	6353	7	6353	7	0.00
27/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	2516	3	2516	3	2,010.00
27/03/2014	R197 On 08-May-14			Bond Future	278.29	278.2895	278.2854	278.2895	1,912.00
27/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	28275	28	28275	28	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
27/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	28295	28	28295	28	0.00
27/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	28285	28	28285	28	0.00
27/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R197 On 07-August-14			Bond Future	276.57	276.5738	276.5692	276.5738	0.00
27/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	6569	7	6569	7	0.00
27/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	6579	7	6579	7	0.00
27/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	6559	7	6559	7	0.00
27/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R201 On 08-May-14			Bond Future	6.47	104.7307	6.4657	104.7307	0.00
27/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1037	1	1037	1	0.00
27/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1025	1	1025	1	0.00
27/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1031	1	1031	1	0.00
27/03/2014	R201 On 07-August-14			Bond Future	6.81	101.8513	6.8076	101.8513	0.00
27/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	65	0	65	0	0.00
27/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	64	0	64	0	0.00
27/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	65	0	65	0	0.00
27/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	608	1	608	1	0.00
27/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	606	1	606	1	0.00
27/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	603	1	603	1	0.00
27/03/2014	R202 On 08-May-14			Bond Future	215.09	215.0888	215.0876	215.0888	44,663.00
27/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	3170	3	3170	3	0.00
27/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	3175	3	3175	3	0.00
27/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	3180	3	3180	3	0.00
27/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	3088	3	3088	3	0.00
27/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	3093	3	3093	3	0.00
27/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	3083	3	3083	3	0.00
27/03/2014	R202 On 07-August-14			Bond Future	215.17	215.1699	215.1680	215.1699	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
27/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	9753	10	9753	10	0.00
27/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	9746	10	9746	10	0.00
27/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	9739	10	9739	10	0.00
27/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	2578	3	2578	3	0.00
27/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	2581	3	2581	3	0.00
27/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	2575	3	2575	3	0.00
27/03/2014	R203 On 08-May-14			Bond Future	7.60	103.0097	7.5980	103.0097	16,949.00
27/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	59	0	59	0	29.00
27/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	400	0	400	0	16.00
27/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	5643	6	5643	6	0.00
27/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	984	1	984	1	0.00
27/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	5580	6	5580	6	0.00
27/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2316	2	2316	2	0.00
27/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	5612	6	5612	6	0.00
27/03/2014	R203 On 07-August-14			Bond Future	7.75	104.5163	7.7485	104.5163	0.00
27/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	576	1	576	1	0.00
27/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	567	1	567	1	0.00
27/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	558	1	558	1	0.00
27/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	250	0	250	0	46.00
27/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	1800	2	1800	2	0.00
27/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	1781	2	1781	2	0.00
27/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	1818	2	1818	2	0.00
27/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	2767	3	2767	3	0.00
27/03/2014	R203 On 06-November-14			Bond Future	7.90	101.9556	7.9035	101.9556	0.00
27/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	498	0	498	0	14.00
27/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	417	0	417	0	45.00
27/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	428	0	428	0	0.00
27/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	422	0	422	0	0.00
27/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	2857	3	2857	3	0.00
27/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3139	3	3139	3	0.00
27/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3098	3	3098	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
27/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3119	3	3119	3	0.00
27/03/2014	R203 On 05-February-15			Bond Future	8.07	103.5848	8.0681	103.5848	0.00
27/03/2014	R203 On 05-February-15	7.69	Call	Bond Future	1157	1	1157	1	55.00
27/03/2014	R203 On 05-February-15	8.35	Call	Bond Future	1926	2	1926	2	0.00
27/03/2014	R203 On 05-February-15	8.34	Call	Bond Future	1913	2	1913	2	0.00
27/03/2014	R203 On 05-February-15	8.36	Call	Bond Future	1940	2	1940	2	0.00
27/03/2014	R203 On 05-February-15	8.35	Put	Bond Future	1279	1	1279	1	0.00
27/03/2014	R203 On 05-February-15	8.36	Put	Bond Future	1270	1	1270	1	0.00
27/03/2014	R203 On 05-February-15	7.69	Put	Bond Future	2034	2	2034	2	0.00
27/03/2014	R203 On 05-February-15	8.34	Put	Bond Future	1289	1	1289	1	0.00
27/03/2014	R204 On 08-May-14			Bond Future	7.81	103.5894	7.8105	103.5894	31,051.00
27/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7063	7	7063	7	0.00
27/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	6980	7	6980	7	0.00
27/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7021	7	7021	7	0.00
27/03/2014	R204 On 07-August-14			Bond Future	7.94	101.0715	7.9403	101.0715	300.00
27/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	1189	1	1189	1	0.00
27/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	741	1	741	1	0.00
27/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	717	1	717	1	0.00
27/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	729	1	729	1	0.00
27/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	1773	2	1773	2	530.00
27/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	2554	3	2554	3	0.00
27/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	2503	3	2503	3	0.00
27/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	2529	3	2529	3	0.00
27/03/2014	R204 On 06-November-14			Bond Future	8.06	102.6225	8.0640	102.6225	0.00
27/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	574	1	574	1	0.00
27/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	582	1	582	1	0.00
27/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1774	2	1774	2	0.00
27/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	567	1	567	1	0.00
27/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	4315	5	4315	5	0.00
27/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2029	2	2029	2	1,270.00
27/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	4286	5	4286	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
27/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	4343	5	4343	5	0.00
27/03/2014	R207 On 08-May-14			Bond Future	8.08	98.3199	8.0773	98.3199	19,048.00
27/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	8669	9	8669	9	0.00
27/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	8718	9	8718	9	0.00
27/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	8621	9	8621	9	0.00
27/03/2014	R207 On 07-August-14			Bond Future	8.20	96.1167	8.2018	96.1167	100.00
27/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	862	1	862	1	0.00
27/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	876	1	876	1	0.00
27/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	890	1	890	1	0.00
27/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3012	3	3012	3	0.00
27/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3042	3	3042	3	0.00
27/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	2983	3	2983	3	0.00
27/03/2014	R207 On 06-November-14			Bond Future	8.31	97.5919	8.3147	97.5919	0.00
27/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	807	1	807	1	0.00
27/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	827	1	827	1	0.00
27/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	817	1	817	1	0.00
27/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	4834	5	4834	5	0.00
27/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	4801	5	4801	5	0.00
27/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	4769	5	4769	5	0.00
27/03/2014	R208 On 08-May-14			Bond Future	8.17	93.0705	8.1725	93.0705	11,730.00
27/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	9917	10	9917	10	0.00
27/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	9805	10	9805	10	0.00
27/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	9861	10	9861	10	0.00
27/03/2014	R208 On 07-August-14			Bond Future	8.28	94.4317	8.2793	94.4317	100.00
27/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	1053	1	1053	1	0.00
27/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	2014	2	2014	2	0.00
27/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	1037	1	1037	1	0.00
27/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	1069	1	1069	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
27/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2010	2	2010	2	630.00
27/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	3382	4	3382	4	0.00
27/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	3349	4	3349	4	0.00
27/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	3416	4	3416	4	0.00
27/03/2014	R208 On 06-November-14			Bond Future	8.38	92.4817	8.3815	92.4817	0.00
27/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	968	1	968	1	0.00
27/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	991	1	991	1	0.00
27/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	979	1	979	1	0.00
27/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2920	3	2920	3	0.00
27/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	5416	6	5416	6	0.00
27/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	2373	3	2373	3	1,520.00
27/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	5453	6	5453	6	0.00
27/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	5379	6	5379	6	0.00
27/03/2014	R209 On 08-May-14			Bond Future	8.85	74.9420	8.8498	74.9420	25,078.00
27/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	5895	5	5895	5	0.00
27/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	79	0	79	0	0.00
27/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	76	0	76	0	0.00
27/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	5116	4	5116	4	0.00
27/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	73	0	73	0	0.00
27/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	7247	6	7247	6	0.00
27/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	795	1	795	1	640.00
27/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	2468	2	2468	2	640.00
27/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	6629	6	6629	6	0.00
27/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	8349	9	8349	9	0.00
27/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	8524	9	8524	9	0.00
27/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	238	0	238	0	883.00
27/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	8436	9	8436	9	0.00
27/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	354	1	354	1	640.00
27/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	1325	2	1325	2	0.00
27/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	3568	4	3568	4	0.00
27/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	162	0	162	0	7,262.00
27/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	116	0	116	0	10,000.00
27/03/2014	R209 On 07-August-14			Bond Future	8.92	76.0381	8.9206	76.0381	100.00
27/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3870	3	3870	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
27/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3911	3	3911	3	0.00
27/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3830	3	3830	3	0.00
27/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	2862	3	2862	3	0.00
27/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	2931	3	2931	3	0.00
27/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	2896	3	2896	3	0.00
27/03/2014	R209 On 06-November-14			Bond Future	8.99	74.0577	8.9870	74.0577	0.00
27/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	4450	4	4450	4	0.00
27/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	4487	4	4487	4	0.00
27/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	4524	4	4524	4	0.00
27/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	4428	5	4428	5	0.00
27/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	4352	5	4352	5	0.00
27/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	4390	5	4390	5	0.00
27/03/2014	R210 On 08-May-14			Bond Future	161.54	160.9685	161.5376	160.9685	719.00
27/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	1538	1	1538	1	0.00
27/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	1528	1	1528	1	0.00
27/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	1548	1	1548	1	0.00
27/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R210 On 07-August-14			Bond Future	163.92	163.3424	163.9197	163.3424	0.00
27/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	4920	4	4920	4	0.00
27/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	4910	4	4910	4	0.00
27/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	4930	4	4930	4	0.00
27/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R211 On 08-May-14			Bond Future	127.39	127.3964	127.3918	127.3964	390.00
27/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2608	3	2608	3	0.00
27/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2618	3	2618	3	0.00
27/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2598	3	2598	3	0.00
27/03/2014	R211 On 07-August-14			Bond Future	127.71	127.7110	127.7061	127.7110	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
27/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	294	0	294	0	0.00
27/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	304	0	304	0	0.00
27/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	284	0	284	0	0.00
27/03/2014	R212 On 08-May-14			Bond Future	130.84	130.1958	130.8373	130.1958	21,797.00
27/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
27/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	1163	2	1163	2	0.00
27/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	1173	2	1173	2	0.00
27/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	1153	2	1153	2	0.00
27/03/2014	R212 On 07-August-14			Bond Future	131.05	130.3991	131.0497	130.3991	0.00
27/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	2060	1	2060	1	0.00
27/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	2040	1	2040	1	0.00
27/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	2050	1	2050	1	0.00
27/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R213 On 08-May-14			Bond Future	8.73	85.4056	8.7273	85.4056	21,705.00
27/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	44	0	44	0	0.00
27/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	42	0	42	0	0.00
27/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	46	0	46	0	0.00
27/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	9036	10	9036	10	0.00
27/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	9123	10	9123	10	0.00
27/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	8948	10	8948	10	0.00
27/03/2014	R213 On 07-August-14			Bond Future	8.80	86.6546	8.8028	86.6546	0.00
27/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	3437	3	3437	3	0.00
27/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	3515	3	3515	3	0.00
27/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	3476	3	3476	3	0.00
27/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	3117	4	3117	4	0.00
27/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	3080	4	3080	4	0.00
27/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	3154	4	3154	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
27/03/2014	R213 On 06-November-14			Bond Future	8.88	84.4422	8.8753	84.4422	0.00
27/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	4281	4	4281	4	0.00
27/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	4355	4	4355	4	0.00
27/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	4318	4	4318	4	0.00
27/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	4509	5	4509	5	0.00
27/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	4548	5	4548	5	0.00
27/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	4470	5	4470	5	0.00
27/03/2014	R214 On 08-May-14			Bond Future	8.91	75.9296	8.9139	75.9296	5,055.00
27/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	2246	2	2246	2	0.00
27/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	2202	2	2202	2	0.00
27/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	2290	2	2290	2	0.00
27/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	1557	2	1557	2	0.00
27/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	1522	2	1522	2	0.00
27/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	1593	2	1593	2	0.00
27/03/2014	R214 On 07-August-14			Bond Future	8.98	76.9470	8.9828	76.9470	0.00
27/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	6036	5	6036	5	0.00
27/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	5937	5	5937	5	0.00
27/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	5986	5	5986	5	0.00
27/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	1667	2	1667	2	0.00
27/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	1712	2	1712	2	0.00
27/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	1689	2	1689	2	0.00
27/03/2014	R214 On 06-November-14			Bond Future	9.05	74.8405	9.0487	74.8405	0.00
27/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	7134	7	7134	7	0.00
27/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	7179	7	7179	7	0.00
27/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	7225	7	7225	7	0.00
27/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	2692	3	2692	3	0.00
27/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	2667	3	2667	3	0.00
27/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	2718	3	2718	3	0.00
27/03/2014	R248 On 08-May-14			Bond Future	8.99	98.0051	8.9900	98.0051	13,515.00
27/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	513	0	513	0	0.00
27/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	718	0	718	0	0.00
27/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	616	0	616	0	0.00
27/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	0	1	0	1	0.00
27/03/2014	R248 On 08-May-14	9.06	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
27/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	0	1	0	1	0.00
27/03/2014	R248 On 07-August-14			Bond Future	9.06	99.3173	9.0613	99.3173	0.00
27/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	5672	4	5672	4	0.00
27/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	5764	5	5764	5	0.00
27/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	5581	4	5581	4	0.00
27/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R248 On 06-November-14			Bond Future	9.13	96.4162	9.1297	96.4162	0.00
27/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	5612	4	5612	4	0.00
27/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	5792	5	5792	5	0.00
27/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	5702	4	5702	4	0.00
27/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
27/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00