



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	1386 On 28-February-31			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
17/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	2025 On 08-May-14			Bond Future	114.58	114.5709	114.5836	114.5709	0.00
17/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	3574	4	3574	4	0.00
17/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	3594	4	3594	4	0.00
17/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	3584	4	3584	4	0.00
17/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2025 On 07-August-14			Bond Future	115.13	115.1149	115.1266	115.1149	0.00
17/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	6137	6	6137	6	0.00
17/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	6117	6	6117	6	0.00
17/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	6127	6	6127	6	0.00
17/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2030 On 08-May-14			Bond Future	8.89	93.9697	8.8851	93.9697	4,431.00
17/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	905	0	905	0	0.00
17/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	827	0	827	0	0.00
17/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	984	0	984	0	0.00
17/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2030 On 07-August-14			Bond Future	8.98	91.3210	8.9765	91.3210	0.00
17/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	105	0	105	0	0.00
17/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	260	0	260	0	0.00
17/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	182	0	182	0	0.00
17/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	1	0	1	0.00
17/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	1	0	1	0.00
17/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	1	0	1	0.00
17/04/2014	2030 On 06-November-14			Bond Future	9.06	92.7140	9.0566	92.7140	0.00
17/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
17/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
17/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
17/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	513	1	513	1	0.00

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17/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	359	1	359	1	0.00
17/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	436	1	436	1	0.00
17/04/2014	2037 On 08-May-14			Bond Future	9.05	96.0592	9.0487	96.0592	5,914.00
17/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	2875	2	2875	2	0.00
17/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	3049	2	3049	2	0.00
17/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	2962	2	2962	2	0.00
17/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2037 On 07-August-14			Bond Future	9.13	93.1902	9.1338	93.1902	3,280.00
17/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
17/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
17/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
17/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	852	2	852	2	0.00
17/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	760	2	760	2	0.00
17/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	669	2	669	2	0.00
17/04/2014	2037 On 06-November-14			Bond Future	9.21	94.4946	9.2083	94.4946	0.00
17/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	4131	3	4131	3	0.00
17/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	4214	3	4214	3	0.00
17/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	4296	3	4296	3	0.00
17/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2038 On 08-May-14			Bond Future	116.77	116.7590	116.7732	116.7590	334.00
17/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	7773	8	7773	8	0.00
17/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	7763	8	7763	8	0.00
17/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	7783	8	7783	8	0.00
17/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2038 On 07-August-14			Bond Future	117.21	117.1943	117.2071	117.1943	0.00
17/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	11197	11	11197	11	0.00
17/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	11207	11	11207	11	0.00
17/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	11217	11	11217	11	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
17/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2046 On 08-May-14			Bond Future	114.48	114.4677	114.4820	114.4677	5,218.00
17/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	10132	10	10132	10	0.00
17/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	10122	10	10122	10	0.00
17/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	10142	10	10142	10	0.00
17/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2046 On 07-August-14			Bond Future	116.15	116.1373	116.1503	116.1373	0.00
17/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	11710	12	11710	12	0.00
17/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	11700	12	11700	12	0.00
17/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	11720	12	11720	12	0.00
17/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2046 On 06-November-14			Bond Future	116.59	116.5795	116.5931	116.5795	0.00
17/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	12163	12	12163	12	0.00
17/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	12143	12	12143	12	0.00
17/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	12153	12	12153	12	0.00
17/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2050 On 08-May-14			Bond Future	124.11	124.0901	124.1056	124.0901	1,300.00
17/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	9116	9	9116	9	0.00
17/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	9096	9	9096	9	0.00
17/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	9106	9	9106	9	0.00
17/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2050 On 07-August-14			Bond Future	124.51	124.4923	124.5066	124.4923	0.00
17/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	12507	12	12507	12	0.00
17/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	12517	13	12517	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	12497	12	12497	12	0.00
17/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
17/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
17/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	AL12 On 08-May-14			Index Future	485.76	481.1410	485.7590	481.1410	0.00
17/04/2014	AL12 On 07-August-14			Index Future	492.78	488.1030	492.7820	488.1030	0.00
17/04/2014	AL12 On 06-November-14			Index Future	500.30	495.5450	500.2980	495.5450	0.00
17/04/2014	AL37 On 08-May-14			Index Future	414.31	412.8950	414.3120	412.8950	0.00
17/04/2014	AL37 On 07-August-14			Index Future	420.30	418.8700	420.3020	418.8700	0.00
17/04/2014	AL7T On 08-May-14			Index Future	488.09	485.4520	488.0900	485.4520	1.00
17/04/2014	AL7T On 07-August-14			Index Future	495.15	492.4770	495.1460	492.4770	0.00
17/04/2014	ALBI On 08-May-14			Index Future	443.88	441.1760	443.8770	441.1760	685.00
17/04/2014	ALBI On 07-August-14			Index Future	450.29	447.5600	450.2940	447.5600	0.00
17/04/2014	ALBI On 06-November-14			Index Future	457.16	454.3840	457.1610	454.3840	0.00
17/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2014	EL28 On 08-May-14			Bond Future	120.00	119.9844	119.9990	119.9844	0.00
17/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	6009	6	6009	6	0.00
17/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	5989	6	5989	6	0.00
17/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	5999	6	5999	6	0.00
17/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
17/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
17/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
17/04/2014	EL28 On 07-August-14			Bond Future	121.75	121.7344	121.7476	121.7344	0.00
17/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7738	8	7738	8	0.00
17/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7748	8	7748	8	0.00
17/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7758	8	7758	8	0.00
17/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
17/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
17/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
17/04/2014	ES33 On 08-May-14			Bond Future	9.65	81.6282	9.6521	81.6282	6,220.00
17/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
17/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
17/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
17/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	762	2	762	2	0.00
17/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	838	2	838	2	0.00
17/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	687	2	687	2	0.00
17/04/2014	ES33 On 07-August-14			Bond Future	9.75	82.7002	9.7547	82.7002	0.00
17/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2872	2	2872	2	0.00
17/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2803	2	2803	2	0.00

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17/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2734	2	2734	2	0.00
17/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
17/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
17/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
17/04/2014	ES33 On 06-November-14			Bond Future	9.85	80.1777	9.8542	80.1777	0.00
17/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3031	2	3031	2	0.00
17/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3099	2	3099	2	0.00
17/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3166	2	3166	2	0.00
17/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
17/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
17/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
17/04/2014	GOVI On 08-May-14			GOVI	442.65	440.1420	442.6520	440.1420	317.00
17/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	6420	0	6420	0	0.00
17/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	6520	0	6520	0	0.00
17/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	6620	0	6620	0	0.00
17/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	2	0	2	0.00
17/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	2	0	2	0.00
17/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	2	0	2	0.00
17/04/2014	GOVI On 07-August-14			GOVI	449.05	446.5100	449.0510	446.5100	220.00
17/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
17/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
17/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
17/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	109390	13	109390	13	0.00
17/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	109590	14	109590	14	0.00
17/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	109490	13	109490	13	0.00
17/04/2014	GOVI On 06-November-14			GOVI	455.90	453.3180	455.9000	453.3180	0.00
17/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	69100	4	69100	4	0.00
17/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	68900	4	68900	4	0.00
17/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	69000	4	69000	4	0.00
17/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
17/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
17/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
17/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/04/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.06	140.1134	140.0570	140.1134	635.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2014	IGOV On 08-May-14			Index Future	208.97	209.1130	208.9660	209.1130	1,266.00
17/04/2014	IGOV On 07-August-14			Index Future	212.01	212.1650	212.0130	212.1650	90.00
17/04/2014	IGOV On 06-November-14			Index Future	215.27	215.4250	215.2720	215.4250	0.00
17/04/2014	ILBI On 08-May-14			Index Future	566.75	567.1430	566.7480	567.1430	0.00
17/04/2014	ILBI On 07-August-14			Index Future	574.90	575.3030	574.9000	575.3030	210.00
17/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
17/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.80	94.1700	5.8000	94.1700	2,000.00
17/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.99	93.9900	5.9900	93.9900	2,000.00
17/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.07	93.9300	6.0700	93.9300	800.00
17/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.27	93.7300	6.2700	93.7300	0.00
17/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	1,000.00
17/04/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.51	6.4300	6.5100	6.4300	0.00
17/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.74	93.2500	6.7400	93.2500	0.00
17/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.99	93.0000	6.9900	93.0000	2,850.00
17/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.22	92.7400	7.2200	92.7400	5,000.00
17/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.43	92.5300	7.4300	92.5300	0.00
17/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.62	92.3400	7.6200	92.3400	0.00
17/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.79	92.1600	7.7900	92.1600	0.00
17/04/2014	R023 On 08-May-14			Bond Future	8.23	98.1069	8.2258	98.1069	12,895.00
17/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	36	0	36	0	0.00
17/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	39	0	39	0	0.00
17/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	34	0	34	0	0.00
17/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	3865	4	3865	4	0.00
17/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	3926	4	3926	4	0.00
17/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	3987	4	3987	4	0.00
17/04/2014	R023 On 07-August-14			Bond Future	8.32	99.4143	8.3205	99.4143	0.00
17/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2721	2	2721	2	0.00
17/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2788	3	2788	3	0.00
17/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2754	2	2754	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
17/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	1677	2	1677	2	0.00
17/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	1726	2	1726	2	0.00
17/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	1701	2	1701	2	0.00
17/04/2014	R023 On 06-November-14			Bond Future	8.41	97.0101	8.4109	97.0101	0.00
17/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3509	3	3509	3	0.00
17/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3541	3	3541	3	0.00
17/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	3477	3	3477	3	0.00
17/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2429	3	2429	3	0.00
17/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2405	3	2405	3	0.00
17/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2454	3	2454	3	0.00
17/04/2014	R157 On 08-May-14			Bond Future	6.75	110.5360	6.7490	110.5360	19,628.00
17/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2103	2	2103	2	0.00
17/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2117	2	2117	2	0.00
17/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2089	2	2089	2	0.00
17/04/2014	R157 On 07-August-14			Bond Future	6.96	112.1344	6.9622	112.1344	12,800.00
17/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	226	0	226	0	0.00
17/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	230	0	230	0	0.00
17/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	234	0	234	0	0.00
17/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	468	1	468	1	0.00
17/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	461	1	461	1	0.00
17/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	455	1	455	1	0.00
17/04/2014	R157 On 06-November-14			Bond Future	7.22	107.0305	7.2172	107.0305	0.00
17/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	92	0	92	0	0.00
17/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	90	0	90	0	0.00
17/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	93	0	93	0	0.00
17/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	944	1	944	1	0.00
17/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	958	1	958	1	0.00
17/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	951	1	951	1	0.00
17/04/2014	R186 On 08-May-14			Bond Future	8.38	119.5533	8.3797	119.5533	55,812.00
17/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	5979	5	5979	5	0.00
17/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	1345	1	1345	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	1833	1	1833	1	900.00
17/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	10941	10	10941	10	0.00
17/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	3732	3	3732	3	0.00
17/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	777	1	777	1	10,000.00
17/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	7138	6	7138	6	0.00
17/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	5212	4	5212	4	0.00
17/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	3381	3	3381	3	6,000.00
17/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	6	0	6	0	1,933.00
17/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	811	1	811	1	1,933.00
17/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	11608	12	11608	12	0.00
17/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	1172	2	1172	2	0.00
17/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	11706	13	11706	13	0.00
17/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	38	0	38	0	1,500.00
17/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	71	0	71	0	400.00
17/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	7885	9	7885	9	0.00
17/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	1894	3	1894	3	0.00
17/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	273	0	273	0	0.00
17/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	11803	13	11803	13	0.00
17/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	213	0	213	0	900.00
17/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	14	0	14	0	10,000.00
17/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	6,000.00
17/04/2014	R186 On 07-August-14			Bond Future	8.47	115.9891	8.4666	115.9891	10.00
17/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	2409	2	2409	2	0.00
17/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	2482	2	2482	2	0.00
17/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	2445	2	2445	2	0.00
17/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	5304	5	5304	5	0.00
17/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	3803	4	3803	4	0.00
17/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	3901	4	3901	4	0.00
17/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	3852	4	3852	4	0.00
17/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1594	2	1594	2	840.00
17/04/2014	R186 On 06-November-14			Bond Future	8.55	117.7578	8.5459	117.7578	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
17/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	7118	7	7118	7	0.00
17/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2694	2	2694	2	0.00
17/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2757	2	2757	2	0.00
17/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2726	2	2726	2	0.00
17/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	6035	7	6035	7	0.00
17/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	6088	7	6088	7	0.00
17/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	5982	7	5982	7	0.00
17/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2157	2	2157	2	2,010.00
17/04/2014	R197 On 08-May-14			Bond Future	282.51	283.3501	282.5057	283.3501	1,912.00
17/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	32496	33	32496	33	0.00
17/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	32516	33	32516	33	0.00
17/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	32506	33	32506	33	0.00
17/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R197 On 07-August-14			Bond Future	280.80	281.6630	280.8030	281.6630	0.00
17/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	10803	12	10803	12	0.00
17/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	10813	12	10813	12	0.00
17/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	10793	12	10793	12	0.00
17/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R201 On 08-May-14			Bond Future	6.31	104.8001	6.3099	104.8001	0.00
17/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	944	1	944	1	0.00
17/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	932	1	932	1	0.00
17/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	938	1	938	1	0.00
17/04/2014	R201 On 07-August-14			Bond Future	6.59	101.9047	6.5950	101.9047	0.00
17/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	66	0	66	0	0.00
17/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	65	0	65	0	0.00
17/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	66	0	66	0	0.00
17/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	533	1	533	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
17/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	531	1	531	1	0.00
17/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	528	1	528	1	0.00
17/04/2014	R202 On 08-May-14			Bond Future	223.80	223.7718	223.7985	223.7718	44,590.00
17/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	8936	9	8936	9	0.00
17/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	8945	9	8945	9	0.00
17/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	8954	9	8954	9	0.00
17/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	147	0	147	0	0.00
17/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	147	0	147	0	0.00
17/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	146	0	146	0	0.00
17/04/2014	R202 On 07-August-14			Bond Future	223.97	223.9443	223.9686	223.9443	0.00
17/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	16616	17	16616	17	0.00
17/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	16607	17	16607	17	0.00
17/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	16599	17	16599	17	0.00
17/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	639	1	639	1	0.00
17/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	640	1	640	1	0.00
17/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	638	1	638	1	0.00
17/04/2014	R203 On 08-May-14			Bond Future	7.50	103.2501	7.5021	103.2501	16,949.00
17/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	14	0	14	0	29.00
17/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	303	0	303	0	16.00
17/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5361	6	5361	6	0.00
17/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	605	1	605	1	0.00
17/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5298	6	5298	6	0.00
17/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	1989	2	1989	2	0.00
17/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5329	6	5329	6	0.00
17/04/2014	R203 On 07-August-14			Bond Future	7.65	104.7431	7.6503	104.7431	200.00
17/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	566	0	566	0	0.00
17/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	556	0	556	0	0.00
17/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	546	0	546	0	0.00
17/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	222	0	222	0	46.00
17/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1520	2	1520	2	0.00
17/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1502	2	1502	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
17/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1538	2	1538	2	0.00
17/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2470	3	2470	3	0.00
17/04/2014	R203 On 06-November-14			Bond Future	7.80	102.1760	7.7991	102.1760	0.00
17/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	418	0	418	0	14.00
17/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	339	0	339	0	45.00
17/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	350	0	350	0	0.00
17/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	344	0	344	0	0.00
17/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2514	3	2514	3	0.00
17/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	2798	3	2798	3	0.00
17/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	2757	3	2757	3	0.00
17/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	2778	3	2778	3	0.00
17/04/2014	R203 On 05-February-15			Bond Future	7.96	103.7925	7.9583	103.7925	0.00
17/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	1076	1	1076	1	55.00
17/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1889	2	1889	2	0.00
17/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1875	2	1875	2	0.00
17/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1904	2	1904	2	0.00
17/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	989	1	989	1	0.00
17/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	980	1	980	1	0.00
17/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	1699	2	1699	2	0.00
17/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	997	1	997	1	0.00
17/04/2014	R204 On 08-May-14			Bond Future	7.74	103.7691	7.7443	103.7691	30,515.00
17/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	6809	7	6809	7	0.00
17/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	6725	7	6725	7	0.00
17/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	6767	7	6767	7	0.00
17/04/2014	R204 On 07-August-14			Bond Future	7.87	101.2368	7.8744	101.2368	100.00
17/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	1152	1	1152	1	0.00
17/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	687	1	687	1	0.00
17/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	663	1	663	1	0.00
17/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	675	1	675	1	0.00
17/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1496	2	1496	2	530.00
17/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2260	3	2260	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
17/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2210	2	2210	2	0.00
17/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2235	2	2235	2	0.00
17/04/2014	R204 On 06-November-14			Bond Future	8.00	102.7804	7.9960	102.7804	0.00
17/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	464	0	464	0	0.00
17/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	471	0	471	0	0.00
17/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1667	2	1667	2	0.00
17/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	457	0	457	0	0.00
17/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	3970	4	3970	4	0.00
17/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	1688	2	1688	2	1,270.00
17/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	3941	4	3941	4	0.00
17/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	3999	4	3999	4	0.00
17/04/2014	R207 On 08-May-14			Bond Future	7.97	98.7164	7.9724	98.7164	20,286.00
17/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	8209	9	8209	9	0.00
17/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	8257	9	8257	9	0.00
17/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8160	9	8160	9	0.00
17/04/2014	R207 On 07-August-14			Bond Future	8.09	96.5029	8.0949	96.5029	0.00
17/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	840	1	840	1	0.00
17/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	855	1	855	1	0.00
17/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	869	1	869	1	0.00
17/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2541	3	2541	3	0.00
17/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2570	3	2570	3	0.00
17/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2512	3	2512	3	0.00
17/04/2014	R207 On 06-November-14			Bond Future	8.20	97.9746	8.2037	97.9746	0.00
17/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	724	1	724	1	0.00
17/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	745	1	745	1	0.00
17/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	734	1	734	1	0.00
17/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4301	5	4301	5	0.00
17/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4270	5	4270	5	0.00
17/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4238	5	4238	5	0.00
17/04/2014	R208 On 08-May-14			Bond Future	8.10	93.3405	8.1034	93.3405	11,694.00
17/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	9574	10	9574	10	0.00
17/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	9462	10	9462	10	0.00
17/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	9518	10	9518	10	0.00
17/04/2014	R208 On 07-August-14			Bond Future	8.21	94.6902	8.2102	94.6902	0.00
17/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	964	1	964	1	0.00
17/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	1968	2	1968	2	0.00
17/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	948	1	948	1	0.00
17/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	981	1	981	1	0.00
17/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1633	2	1633	2	630.00
17/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	2963	3	2963	3	0.00
17/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	2930	3	2930	3	0.00
17/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	2996	3	2996	3	0.00
17/04/2014	R208 On 06-November-14			Bond Future	8.31	92.7351	8.3107	92.7351	0.00
17/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	786	1	786	1	0.00
17/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	808	1	808	1	0.00
17/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	797	1	797	1	0.00
17/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2772	3	2772	3	0.00
17/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	4906	5	4906	5	0.00
17/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	1897	2	1897	2	1,520.00
17/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	4944	5	4944	5	0.00
17/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	4868	5	4868	5	0.00
17/04/2014	R209 On 08-May-14			Bond Future	8.98	73.9213	8.9766	73.9213	22,078.00
17/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	4767	4	4767	4	0.00
17/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	1	0	1	0	0.00
17/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	1	0	1	0	0.00
17/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	3944	3	3944	3	0.00
17/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	1	0	1	0	0.00
17/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	6186	5	6186	5	0.00
17/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	162	0	162	0	640.00
17/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	1296	1	1296	1	640.00
17/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	5540	5	5540	5	0.00
17/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	9238	10	9238	10	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
17/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	9419	10	9419	10	0.00
17/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	77	0	77	0	883.00
17/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	9329	10	9329	10	0.00
17/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	149	0	149	0	640.00
17/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1120	2	1120	2	0.00
17/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	3902	5	3902	5	0.00
17/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	40	0	40	0	7,262.00
17/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	22	0	22	0	10,000.00
17/04/2014	R209 On 07-August-14			Bond Future	9.05	74.9902	9.0527	74.9902	0.00
17/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	2973	3	2973	3	0.00
17/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	3009	3	3009	3	0.00
17/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	2936	3	2936	3	0.00
17/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	2955	3	2955	3	0.00
17/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	3031	3	3031	3	0.00
17/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	2993	3	2993	3	0.00
17/04/2014	R209 On 06-November-14			Bond Future	9.12	72.9866	9.1238	72.9866	0.00
17/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	3524	3	3524	3	0.00
17/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3558	3	3558	3	0.00
17/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	3592	3	3592	3	0.00
17/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	4518	5	4518	5	0.00
17/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4436	5	4436	5	0.00
17/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4477	5	4477	5	0.00
17/04/2014	R210 On 08-May-14			Bond Future	166.63	166.6105	166.6299	166.6105	719.00
17/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	6630	7	6630	7	0.00
17/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	6620	7	6620	7	0.00
17/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	6640	7	6640	7	0.00
17/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R210 On 07-August-14			Bond Future	169.06	169.0405	169.0579	169.0405	0.00
17/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	10058	10	10058	10	0.00
17/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	10048	10	10048	10	0.00
17/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	10068	10	10068	10	0.00
17/04/2014	R210 On 07-August-14	159.00	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
17/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R211 On 08-May-14			Bond Future	127.67	127.6580	127.6701	127.6580	390.00
17/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2330	2	2330	2	0.00
17/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2340	2	2340	2	0.00
17/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2320	2	2320	2	0.00
17/04/2014	R211 On 07-August-14			Bond Future	127.97	127.9556	127.9664	127.9556	0.00
17/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	34	0	34	0	0.00
17/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	44	0	44	0	0.00
17/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	24	0	24	0	0.00
17/04/2014	R212 On 08-May-14			Bond Future	133.22	133.2048	133.2194	133.2048	21,797.00
17/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	1219	1	1219	1	0.00
17/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	1209	1	1209	1	0.00
17/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	1229	1	1229	1	0.00
17/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R212 On 07-August-14			Bond Future	133.44	133.4306	133.4438	133.4306	0.00
17/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	4454	4	4454	4	0.00
17/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	4434	4	4434	4	0.00
17/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	4444	4	4444	4	0.00
17/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R213 On 08-May-14			Bond Future	8.86	84.4980	8.8578	84.4980	27,968.00
17/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	9997	11	9997	11	0.00
17/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	10087	11	10087	11	0.00
17/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	9907	11	9907	11	0.00
17/04/2014	R213 On 07-August-14			Bond Future	8.94	85.7199	8.9393	85.7199	0.00
17/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	2601	2	2601	2	0.00
17/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	2670	2	2670	2	0.00
17/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	2635	2	2635	2	0.00
17/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3310	4	3310	4	0.00
17/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3269	4	3269	4	0.00
17/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3351	4	3351	4	0.00
17/04/2014	R213 On 06-November-14			Bond Future	9.02	83.4851	9.0171	83.4851	0.00
17/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	3374	3	3374	3	0.00
17/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	3441	3	3441	3	0.00
17/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	3408	3	3408	3	0.00
17/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	4656	5	4656	5	0.00
17/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	4699	5	4699	5	0.00
17/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	4615	5	4615	5	0.00
17/04/2014	R214 On 08-May-14			Bond Future	9.05	74.8624	9.0462	74.8624	5,055.00
17/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	1066	1	1066	1	0.00
17/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	1031	1	1031	1	0.00
17/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	1102	1	1102	1	0.00
17/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	1432	2	1432	2	0.00
17/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1389	2	1389	2	0.00
17/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	1476	2	1476	2	0.00
17/04/2014	R214 On 07-August-14			Bond Future	9.12	75.8519	9.1206	75.8519	0.00
17/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	4989	4	4989	4	0.00
17/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	4894	4	4894	4	0.00
17/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	4941	4	4941	4	0.00
17/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	1703	2	1703	2	0.00
17/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	1752	2	1752	2	0.00
17/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	1728	2	1728	2	0.00
17/04/2014	R214 On 06-November-14			Bond Future	9.19	73.7214	9.1913	73.7214	0.00
17/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	6054	5	6054	5	0.00
17/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	6098	6	6098	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	6142	6	6142	6	0.00
17/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	2718	3	2718	3	0.00
17/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	2691	3	2691	3	0.00
17/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	2744	3	2744	3	0.00
17/04/2014	R248 On 08-May-14			Bond Future	9.13	96.6494	9.1268	96.6494	13,515.00
17/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
17/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	778	2	778	2	0.00
17/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	676	2	676	2	0.00
17/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	880	2	880	2	0.00
17/04/2014	R248 On 07-August-14			Bond Future	9.20	97.9256	9.2039	97.9256	0.00
17/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	4241	3	4241	3	0.00
17/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	4333	3	4333	3	0.00
17/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	4150	3	4150	3	0.00
17/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R248 On 06-November-14			Bond Future	9.28	94.9941	9.2774	94.9941	0.00
17/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	4150	3	4150	3	0.00
17/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	4330	3	4330	3	0.00
17/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	4240	3	4240	3	0.00
17/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
17/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00