



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 13/03/2014 To: 13/03/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	0986 On 31-March-36			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
13/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	2025 On 08-May-14			Bond Future	110.60	110.4899	110.5961	110.4899	0.00
13/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
13/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
13/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
13/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	394	1	0	1	0.00
13/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	404	1	0	1	0.00
13/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	414	1	0	1	0.00
13/03/2014	2025 On 07-August-14			Bond Future	111.12	111.0077	111.1155	111.0077	0.00
13/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	2125	2	2	2	0.00
13/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	2105	2	2	2	0.00
13/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	2115	2	2	2	0.00
13/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2030 On 08-May-14			Bond Future	9.03	93.3770	93.6629	93.3770	1,559.00
13/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
13/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
13/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
13/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	165	0	0	0	0.00
13/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	243	1	0	1	0.00
13/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	322	1	0	1	0.00
13/03/2014	2030 On 07-August-14			Bond Future	9.12	90.7438	91.0339	90.7438	0.00
13/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
13/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
13/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
13/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	958	1	1	1	0.00
13/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	880	1	1	1	0.00
13/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	1035	1	1	1	0.00
13/03/2014	2030 On 06-November-14			Bond Future	9.21	92.1436	92.4363	92.1436	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
13/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
13/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
13/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
13/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	1657	2	2	2	0.00
13/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	1503	2	2	2	0.00
13/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	1580	2	2	2	0.00
13/03/2014	2037 On 08-May-14			Bond Future	9.16	95.5840	96.0958	95.5840	5,914.00
13/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	1850	1	2	1	0.00
13/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	2024	2	2	2	0.00
13/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	1937	1	2	1	0.00
13/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2037 On 07-August-14			Bond Future	9.25	92.7328	93.2521	92.7328	3,280.00
13/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
13/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
13/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
13/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	1865	2	2	2	0.00
13/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	1774	2	2	2	0.00
13/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	1683	2	2	2	0.00
13/03/2014	2037 On 06-November-14			Bond Future	9.32	94.0461	94.5717	94.0461	0.00
13/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	3116	3	3	3	0.00
13/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	3198	3	3	3	0.00
13/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	3281	3	3	3	0.00
13/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2038 On 08-May-14			Bond Future	111.00	111.0031	111.0027	111.0031	57.00
13/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	2003	2	2	2	0.00
13/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	1993	2	2	2	0.00
13/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	2013	2	2	2	0.00
13/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00

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13/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2038 On 07-August-14			Bond Future	111.39	111.3881	111.3877	111.3881	0.00
13/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	5378	5	5	5	0.00
13/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	5388	5	5	5	0.00
13/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	5398	5	5	5	0.00
13/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2046 On 08-May-14			Bond Future	108.19	108.1884	108.1882	108.1884	5,218.00
13/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3838	4	4	4	0.00
13/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3828	4	4	4	0.00
13/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3848	4	4	4	0.00
13/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2046 On 07-August-14			Bond Future	109.79	109.7941	109.7939	109.7941	0.00
13/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	5354	5	5	5	0.00
13/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	5344	5	5	5	0.00
13/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	5364	5	5	5	0.00
13/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2046 On 06-November-14			Bond Future	110.16	110.1638	110.1616	110.1638	0.00
13/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5732	6	6	6	0.00
13/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	5712	6	6	6	0.00
13/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	5722	6	6	6	0.00
13/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2050 On 08-May-14			Bond Future	115.30	114.4647	115.2970	114.4647	472.00
13/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	307	0	0	0	0.00
13/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	287	0	0	0	0.00
13/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	297	0	0	0	0.00

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13/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	1	0	1	0.00
13/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	1	0	1	0.00
13/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	1	0	1	0.00
13/03/2014	2050 On 07-August-14			Bond Future	115.60	114.7601	115.6048	114.7601	0.00
13/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	3605	3	4	3	0.00
13/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	3615	3	4	3	0.00
13/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	3595	3	4	3	0.00
13/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
13/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
13/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	AL37 On 08-May-14			Index Future	409.66	409.3620	409.6590	409.3620	0.00
13/03/2014	AL37 On 07-August-14			Index Future	415.69	415.3880	415.6880	415.3880	0.00
13/03/2014	AL7T On 08-May-14			Index Future	480.89	480.1120	480.8920	480.1120	1.00
13/03/2014	AL7T On 07-August-14			Index Future	487.97	487.1790	487.9700	487.1790	0.00
13/03/2014	ALBI On 08-May-14			Index Future	438.49	437.4490	438.4940	437.4490	704.00
13/03/2014	ALBI On 07-August-14			Index Future	444.95	443.8870	444.9480	443.8870	0.00
13/03/2014	ALBI On 06-November-14			Index Future	451.80	450.7270	451.7950	450.7270	0.00
13/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C025 On 31-January-25			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
13/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	CS23 On 25-January-23			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
13/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2014	EL28 On 08-May-14			Bond Future	115.60	115.6026	115.6022	115.6026	0.00
13/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1612	2	2	2	0.00
13/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1592	2	2	2	0.00
13/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1602	2	2	2	0.00
13/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
13/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
13/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
13/03/2014	EL28 On 07-August-14			Bond Future	117.32	117.3185	117.3181	117.3185	0.00
13/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3308	3	3	3	0.00
13/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3318	3	3	3	0.00
13/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3328	3	3	3	0.00
13/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
13/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
13/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
13/03/2014	ES33 On 08-May-14			Bond Future	9.78	81.1951	81.5738	81.1951	6,292.00
13/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
13/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
13/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
13/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1677	2	2	2	0.00
13/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1752	2	2	2	0.00
13/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1602	2	2	2	0.00
13/03/2014	ES33 On 07-August-14			Bond Future	9.88	82.2817	82.6660	82.2817	0.00
13/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1966	2	2	2	0.00
13/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1897	2	2	2	0.00
13/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1828	1	2	1	0.00
13/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
13/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
13/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
13/03/2014	ES33 On 06-November-14			Bond Future	9.98	79.7665	80.1552	79.7665	0.00

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13/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2123	2	2	2	0.00
13/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2190	2	2	2	0.00
13/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2258	2	2	2	0.00
13/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
13/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
13/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
13/03/2014	GOVI On 08-May-14			GOVI	437.35	436.3970	437.3490	436.3970	308.00
13/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
13/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
13/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
13/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	46510	6	5	6	0.00
13/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	46610	6	5	6	0.00
13/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	46410	6	5	6	0.00
13/03/2014	GOVI On 07-August-14			GOVI	443.79	442.8210	443.7860	442.8210	175.00
13/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
13/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
13/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
13/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	162040	17	16	17	0.00
13/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	162240	17	16	17	0.00
13/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	162140	17	16	17	0.00
13/03/2014	GOVI On 06-November-14			GOVI	450.62	449.6440	450.6150	449.6440	0.00
13/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	16250	1	2	1	0.00
13/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	16050	1	2	1	0.00
13/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	16150	1	2	1	0.00
13/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
13/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
13/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
13/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/03/2014	IGOV On 08-May-14			Index Future	201.99	201.8210	201.9870	201.8210	1,266.00
13/03/2014	IGOV On 07-August-14			Index Future	204.99	204.8160	204.9850	204.8160	90.00
13/03/2014	IGOV On 06-November-14			Index Future	208.16	207.9960	208.1640	207.9960	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
13/03/2014	ILBI On 08-May-14			Index Future	547.11	546.6560	547.1110	546.6560	0.00
13/03/2014	ILBI On 07-August-14			Index Future	555.02	554.5560	555.0170	554.5560	210.00
13/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/03/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2400	94.2400	94.2400	3,000.00
13/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.93	94.0300	94.0700	94.0300	0.00
13/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.03	93.9300	93.9700	93.9300	2,000.00
13/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.27	93.6600	93.7300	93.6600	2,000.00
13/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.37	93.5700	93.6300	93.5700	1,000.00
13/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.57	93.3500	93.4300	93.3500	600.00
13/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.67	93.2500	93.3300	93.2500	1,000.00
13/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.18	92.7400	92.8200	92.7400	0.00
13/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.51	92.4200	92.4900	92.4200	2,850.00
13/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.77	92.1900	92.2300	92.1900	5,400.00
13/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.94	92.0400	92.0600	92.0400	0.00
13/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.11	91.8800	91.8900	91.8800	0.00
13/03/2014	R023 On 08-May-14			Bond Future	8.48	96.8785	97.0677	96.8785	12,886.00
13/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	161	0	0	0	0.00
13/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	166	0	0	0	0.00
13/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	155	0	0	0	0.00
13/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	5526	6	6	6	0.00
13/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5584	6	6	6	0.00
13/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5642	6	6	6	0.00
13/03/2014	R023 On 07-August-14			Bond Future	8.58	98.1919	98.3840	98.1919	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
13/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2424	2	2	2	0.00
13/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2479	2	2	2	0.00
13/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2451	2	2	2	0.00
13/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2899	3	3	3	0.00
13/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2960	3	3	3	0.00
13/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2929	3	3	3	0.00
13/03/2014	R023 On 06-November-14			Bond Future	8.68	95.7853	95.9786	95.7853	0.00
13/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3259	3	3	3	0.00
13/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3286	3	3	3	0.00
13/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3232	3	3	3	0.00
13/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3719	4	4	4	0.00
13/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3690	4	4	4	0.00
13/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3749	4	4	4	0.00
13/03/2014	R157 On 08-May-14			Bond Future	7.17	110.0178	110.0886	110.0178	25,346.00
13/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2665	3	3	3	0.00
13/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2679	3	3	3	0.00
13/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2651	3	3	3	0.00
13/03/2014	R157 On 07-August-14			Bond Future	7.46	111.6372	111.7090	111.6372	13,000.00
13/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	137	0	0	0	0.00
13/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	140	0	0	0	0.00
13/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	142	0	0	0	0.00
13/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	920	1	1	1	0.00
13/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	912	1	1	1	0.00
13/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	904	1	1	1	0.00
13/03/2014	R157 On 06-November-14			Bond Future	7.85	106.5440	106.6148	106.5440	0.00
13/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	57	0	0	0	0.00
13/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	56	0	0	0	0.00
13/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	58	0	0	0	0.00
13/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1442	2	1	2	0.00
13/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1457	2	1	2	0.00
13/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1450	2	1	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
13/03/2014	R186 On 08-May-14			Bond Future	8.60	118.1888	118.5820	118.1888	51,659.00
13/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	4860	5	5	5	0.00
13/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1490	1	1	1	1,000.00
13/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	17	0	0	0	0.00
13/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	17	0	0	0	0.00
13/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	9222	9	9	9	0.00
13/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	1838	2	2	2	900.00
13/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	16	0	0	0	0.00
13/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	5807	5	6	5	0.00
13/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3169	3	3	3	0.00
13/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1054	1	1	1	10,000.00
13/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4262	4	4	4	0.00
13/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	2920	3	3	3	6,000.00
13/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	95	0	0	0	1,933.00
13/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	3155	3	3	3	0.00
13/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	13464	14	13	14	0.00
13/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	2653	3	3	3	1,933.00
13/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	13560	14	14	14	0.00
13/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	758	1	1	1	1,500.00
13/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	959	1	1	1	400.00
13/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1650	2	2	2	0.00
13/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	9812	10	10	10	0.00
13/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	4010	4	4	4	0.00
13/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	522	1	1	1	10,000.00
13/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	1489	2	1	2	900.00
13/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	13657	14	14	14	0.00
13/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	120	0	0	0	6,000.00
13/03/2014	R186 On 07-August-14			Bond Future	8.69	114.6350	115.0340	114.6350	0.00
13/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2211	2	2	2	0.00
13/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2272	2	2	2	0.00
13/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2241	2	2	2	0.00
13/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	4637	4	5	4	0.00
13/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	5427	6	5	6	0.00
13/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	5536	6	6	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
13/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	5481	6	5	6	0.00
13/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2761	3	3	3	840.00
13/03/2014	R186 On 06-November-14			Bond Future	8.77	116.4028	116.8056	116.4028	0.00
13/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6478	6	6	6	0.00
13/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2598	2	3	2	0.00
13/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2654	3	3	3	0.00
13/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2626	2	3	2	0.00
13/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	7779	8	8	8	0.00
13/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	7837	8	8	8	0.00
13/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	7723	8	8	8	0.00
13/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3361	4	3	4	2,010.00
13/03/2014	R197 On 08-May-14			Bond Future	275.52	275.0971	275.5234	275.0971	1,912.00
13/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	25513	25	26	25	0.00
13/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	25533	25	26	25	0.00
13/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	25523	25	26	25	0.00
13/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R197 On 07-August-14			Bond Future	273.81	273.3771	273.8096	273.3771	0.00
13/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	3810	3	4	3	0.00
13/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	3820	3	4	3	0.00
13/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	3800	3	4	3	0.00
13/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R201 On 08-May-14			Bond Future	6.77	104.5543	104.5830	104.5543	0.00
13/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1218	1	1	1	0.00
13/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1206	1	1	1	0.00
13/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1212	1	1	1	0.00
13/03/2014	R201 On 07-August-14			Bond Future	7.30	101.6822	101.7111	101.6822	0.00

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13/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	45	0	0	0	0.00
13/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	44	0	0	0	0.00
13/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	44	0	0	0	0.00
13/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	763	1	1	1	0.00
13/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	760	1	1	1	0.00
13/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	756	1	1	1	0.00
13/03/2014	R202 On 08-May-14			Bond Future	214.15	214.1513	214.1501	214.1513	44,663.00
13/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	3194	3	3	3	0.00
13/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	3199	3	3	3	0.00
13/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	3203	3	3	3	0.00
13/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	4048	4	4	4	0.00
13/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	4054	4	4	4	0.00
13/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	4043	4	4	4	0.00
13/03/2014	R202 On 07-August-14			Bond Future	214.25	214.2474	214.2461	214.2474	0.00
13/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	9358	9	9	9	0.00
13/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	9351	9	9	9	0.00
13/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	9345	9	9	9	0.00
13/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	3105	3	3	3	0.00
13/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	3108	3	3	3	0.00
13/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	3102	3	3	3	0.00
13/03/2014	R203 On 08-May-14			Bond Future	7.80	102.5373	102.6039	102.5373	16,949.00
13/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	50	0	0	0	29.00
13/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	301	0	0	0	16.00
13/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6237	6	6	6	0.00
13/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1479	2	1	2	0.00
13/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	6174	6	6	6	0.00
13/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2901	3	3	3	0.00
13/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	6205	6	6	6	0.00
13/03/2014	R203 On 07-August-14			Bond Future	7.97	104.0466	104.1141	104.0466	0.00
13/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	468	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
13/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	461	0	0	0	0.00
13/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	453	0	0	0	0.00
13/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	203	0	0	0	46.00
13/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2286	2	2	2	0.00
13/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2266	2	2	2	0.00
13/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2306	2	2	2	0.00
13/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3313	3	3	3	0.00
13/03/2014	R203 On 06-November-14			Bond Future	8.14	101.4860	101.5526	101.4860	0.00
13/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	399	0	0	0	14.00
13/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	332	0	0	0	45.00
13/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	341	0	0	0	0.00
13/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	337	0	0	0	0.00
13/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3354	3	3	3	0.00
13/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3651	4	4	4	0.00
13/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3608	4	4	4	0.00
13/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3629	4	4	4	0.00
13/03/2014	R204 On 08-May-14			Bond Future	8.02	103.0100	103.0358	103.0100	31,206.00
13/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	1	0	0	0	0.00
13/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	1	0	0	0	0.00
13/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	1	0	0	0	0.00
13/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7796	8	8	8	0.00
13/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7879	8	8	8	0.00
13/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7837	8	8	8	0.00
13/03/2014	R204 On 07-August-14			Bond Future	8.17	100.4932	100.5193	100.4932	200.00
13/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	958	1	1	1	0.00
13/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	592	1	1	1	0.00
13/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	573	1	1	1	0.00
13/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	582	1	1	1	0.00
13/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2360	2	2	2	530.00
13/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3227	3	3	3	0.00
13/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3172	3	3	3	0.00
13/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3200	3	3	3	0.00
13/03/2014	R204 On 06-November-14			Bond Future	8.31	102.0427	102.0673	102.0427	0.00
13/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	465	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
13/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	471	0	0	0	0.00
13/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1480	1	1	1	0.00
13/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	459	0	0	0	0.00
13/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	5030	5	5	5	0.00
13/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2559	3	3	3	1,270.00
13/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	5000	5	5	5	0.00
13/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	5060	5	5	5	0.00
13/03/2014	R207 On 08-May-14			Bond Future	8.29	97.5988	97.7174	97.5988	19,048.00
13/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9592	10	10	10	0.00
13/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9641	10	10	10	0.00
13/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9544	10	10	10	0.00
13/03/2014	R207 On 07-August-14			Bond Future	8.42	95.3943	95.5145	95.3943	0.00
13/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	679	1	1	1	0.00
13/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	690	1	1	1	0.00
13/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	701	1	1	1	0.00
13/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3753	4	4	4	0.00
13/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3785	4	4	4	0.00
13/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3721	4	4	4	0.00
13/03/2014	R207 On 06-November-14			Bond Future	8.55	96.8654	96.9856	96.8654	0.00
13/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	653	1	1	1	0.00
13/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	669	1	1	1	0.00
13/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	661	1	1	1	0.00
13/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5615	6	6	6	0.00
13/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5581	6	6	6	0.00
13/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5547	6	6	6	0.00
13/03/2014	R208 On 08-May-14			Bond Future	8.40	92.1722	92.3042	92.1722	11,730.00
13/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	1	0	0	0	0.00
13/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	1	0	0	0	0.00
13/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	1	0	0	0	0.00
13/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	11018	11	11	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
13/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	10906	11	11	11	0.00
13/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	10962	11	11	11	0.00
13/03/2014	R208 On 07-August-14			Bond Future	8.51	93.5290	93.6630	93.5290	0.00
13/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	835	1	1	1	0.00
13/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1623	2	2	2	0.00
13/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	822	1	1	1	0.00
13/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	848	1	1	1	0.00
13/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2727	3	3	3	630.00
13/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	4272	4	4	4	0.00
13/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	4235	4	4	4	0.00
13/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4308	4	4	4	0.00
13/03/2014	R208 On 06-November-14			Bond Future	8.63	91.5719	91.7061	91.5719	0.00
13/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	780	1	1	1	0.00
13/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	799	1	1	1	0.00
13/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	789	1	1	1	0.00
13/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2425	2	2	2	0.00
13/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6345	6	6	6	0.00
13/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	2998	3	3	3	1,520.00
13/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6385	6	6	6	0.00
13/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	6306	6	6	6	0.00
13/03/2014	R209 On 08-May-14			Bond Future	9.09	73.5552	73.9381	73.5552	25,105.00
13/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4551	4	5	4	0.00
13/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	75	0	0	0	0.00
13/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	3892	4	4	4	0.00
13/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	72	0	0	0	0.00
13/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	69	0	0	0	0.00
13/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	5736	5	6	5	0.00
13/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	5188	5	5	5	0.00
13/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	589	1	1	1	640.00
13/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1801	2	2	2	640.00
13/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	10167	11	10	11	0.00
13/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	10343	11	10	11	0.00
13/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	717	1	1	1	883.00
13/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	10255	11	10	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
13/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	953	1	1	1	640.00
13/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2481	3	2	3	0.00
13/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	544	1	1	1	7,262.00
13/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	428	0	0	0	10,000.00
13/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	5185	6	5	6	0.00
13/03/2014	R209 On 07-August-14			Bond Future	9.17	74.6381	75.0266	74.6381	0.00
13/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3084	3	3	3	0.00
13/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3118	3	3	3	0.00
13/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3051	3	3	3	0.00
13/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	3911	4	4	4	0.00
13/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	3993	4	4	4	0.00
13/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	3952	4	4	4	0.00
13/03/2014	R209 On 06-November-14			Bond Future	9.24	72.6416	73.0347	72.6416	0.00
13/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3691	4	4	4	0.00
13/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3723	4	4	4	0.00
13/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	3755	4	4	4	0.00
13/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5535	6	6	6	0.00
13/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5449	6	5	6	0.00
13/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5492	6	5	6	0.00
13/03/2014	R210 On 08-May-14			Bond Future	160.60	160.6017	160.6004	160.6017	719.00
13/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	600	1	1	1	0.00
13/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	590	1	1	1	0.00
13/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	610	1	1	1	0.00
13/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R210 On 07-August-14			Bond Future	162.98	162.9853	162.9840	162.9853	0.00
13/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3984	4	4	4	0.00
13/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3974	4	4	4	0.00
13/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	3994	4	4	4	0.00
13/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R210 On 07-August-14	158.99	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
13/03/2014	R211 On 08-May-14			Bond Future	127.35	127.3524	127.3478	127.3524	390.00
13/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2652	3	3	3	0.00
13/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2662	3	3	3	0.00
13/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2642	3	3	3	0.00
13/03/2014	R211 On 07-August-14			Bond Future	127.68	127.6849	127.6801	127.6849	0.00
13/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	320	0	0	0	0.00
13/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	330	0	0	0	0.00
13/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	310	0	0	0	0.00
13/03/2014	R212 On 08-May-14			Bond Future	129.76	129.7569	129.7551	129.7569	21,797.00
13/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	2245	2	2	2	0.00
13/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	2255	2	2	2	0.00
13/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	2235	2	2	2	0.00
13/03/2014	R212 On 07-August-14			Bond Future	129.97	129.9728	129.9711	129.9728	0.00
13/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	981	1	1	1	0.00
13/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	961	1	1	1	0.00
13/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	971	1	1	1	0.00
13/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R213 On 08-May-14			Bond Future	8.99	84.0007	84.2743	84.0007	21,730.00
13/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	36	0	0	0	0.00
13/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	35	0	0	0	0.00
13/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	38	0	0	0	0.00
13/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	11064	11	11	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
13/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	11153	11	11	11	0.00
13/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	10976	11	11	11	0.00
13/03/2014	R213 On 07-August-14			Bond Future	9.08	85.2370	85.5146	85.2370	0.00
13/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2615	3	3	3	0.00
13/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	2678	3	3	3	0.00
13/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	2646	3	3	3	0.00
13/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4345	5	4	5	0.00
13/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4301	4	4	4	0.00
13/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4389	5	4	5	0.00
13/03/2014	R213 On 06-November-14			Bond Future	9.16	83.0089	83.2892	83.0089	0.00
13/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3380	3	3	3	0.00
13/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3442	3	3	3	0.00
13/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3411	3	3	3	0.00
13/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5687	6	6	6	0.00
13/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5731	6	6	6	0.00
13/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5642	6	6	6	0.00
13/03/2014	R214 On 08-May-14			Bond Future	9.16	74.4538	74.8514	74.4538	5,055.00
13/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1569	1	2	1	0.00
13/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1538	1	2	1	0.00
13/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1601	1	2	1	0.00
13/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	2855	3	3	3	0.00
13/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	2807	3	3	3	0.00
13/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	2903	3	3	3	0.00
13/03/2014	R214 On 07-August-14			Bond Future	9.24	75.4565	75.8598	75.4565	0.00
13/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	4865	5	5	5	0.00
13/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	4779	5	5	5	0.00
13/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	4822	5	5	5	0.00
13/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2493	3	2	3	0.00
13/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2551	3	3	3	0.00
13/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2522	3	3	3	0.00
13/03/2014	R214 On 06-November-14			Bond Future	9.31	73.3325	73.7406	73.3325	0.00
13/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	5916	6	6	6	0.00
13/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	5956	6	6	6	0.00
13/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	5997	6	6	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
13/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3492	4	3	4	0.00
13/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3462	4	3	4	0.00
13/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3522	4	4	4	0.00
13/03/2014	R248 On 08-May-14			Bond Future	9.25	96.1169	96.6243	96.1169	13,515.00
13/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
13/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	1963	2	2	2	0.00
13/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	1862	2	2	2	0.00
13/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	2066	3	2	3	0.00
13/03/2014	R248 On 07-August-14			Bond Future	9.32	97.4102	97.9251	97.4102	0.00
13/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	3065	3	3	3	0.00
13/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	3156	3	3	3	0.00
13/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	2973	2	3	2	0.00
13/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R248 On 06-November-14			Bond Future	9.40	94.4869	95.0079	94.4869	0.00
13/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	2969	2	3	2	0.00
13/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	3149	3	3	3	0.00
13/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	3059	3	3	3	0.00
13/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
13/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00