



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 19/03/2014 To: 19/03/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	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
19/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	2025 On 08-May-14			Bond Future	110.86	110.8592	110.8583	110.8592	0.00
19/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
19/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
19/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
19/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	132	0	0	0	0.00
19/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	142	0	0	0	0.00
19/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	152	0	0	0	0.00
19/03/2014	2025 On 07-August-14			Bond Future	111.37	111.3780	111.3734	111.3780	0.00
19/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	2383	2	2	2	0.00
19/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	2363	2	2	2	0.00
19/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	2373	2	2	2	0.00
19/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2030 On 08-May-14			Bond Future	9.02	93.1210	93.7620	93.1210	1,559.00
19/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
19/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
19/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
19/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	66	1	0	1	0.00
19/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	144	1	0	1	0.00
19/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	223	1	0	1	0.00
19/03/2014	2030 On 07-August-14			Bond Future	9.11	90.4803	91.1302	90.4803	0.00
19/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
19/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
19/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
19/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	861	2	1	2	0.00
19/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	784	1	1	1	0.00
19/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	939	2	1	2	0.00
19/03/2014	2030 On 06-November-14			Bond Future	9.19	91.8730	92.5312	91.8730	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
19/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
19/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
19/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
19/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	1562	2	2	2	0.00
19/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	1408	2	1	2	0.00
19/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	1485	2	1	2	0.00
19/03/2014	2037 On 08-May-14			Bond Future	9.15	95.5113	96.2051	95.5113	5,914.00
19/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	1959	1	2	1	0.00
19/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	2134	1	2	1	0.00
19/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	2047	1	2	1	0.00
19/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2037 On 07-August-14			Bond Future	9.24	92.6553	93.3588	92.6553	3,280.00
19/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
19/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
19/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
19/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	1759	2	2	2	0.00
19/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	1667	2	2	2	0.00
19/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	1576	2	2	2	0.00
19/03/2014	2037 On 06-November-14			Bond Future	9.31	93.9642	94.6768	93.9642	0.00
19/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	3221	3	3	3	0.00
19/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	3304	3	3	3	0.00
19/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	3386	3	3	3	0.00
19/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2038 On 08-May-14			Bond Future	111.41	111.0021	111.4104	111.0021	57.00
19/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	2410	2	2	2	0.00
19/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	2400	2	2	2	0.00
19/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	2420	2	2	2	0.00
19/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2038 On 08-May-14	109.01	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
19/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2038 On 07-August-14			Bond Future	111.79	111.3827	111.7929	111.3827	0.00
19/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	5783	5	6	5	0.00
19/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	5793	5	6	5	0.00
19/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	5803	5	6	5	0.00
19/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2046 On 08-May-14			Bond Future	108.19	108.1889	108.1891	108.1889	5,218.00
19/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3839	4	4	4	0.00
19/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3829	4	4	4	0.00
19/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3849	4	4	4	0.00
19/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2046 On 07-August-14			Bond Future	109.79	109.7903	109.7900	109.7903	0.00
19/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	5350	5	5	5	0.00
19/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	5340	5	5	5	0.00
19/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	5360	5	5	5	0.00
19/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2046 On 06-November-14			Bond Future	110.15	110.1564	110.1503	110.1564	0.00
19/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5720	6	6	6	0.00
19/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	5700	6	6	6	0.00
19/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	5710	6	6	6	0.00
19/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2050 On 08-May-14			Bond Future	116.28	116.1382	116.2789	116.1382	472.00
19/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	1289	1	1	1	0.00
19/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	1269	1	1	1	0.00
19/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	1279	1	1	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
19/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2050 On 07-August-14			Bond Future	116.59	116.4537	116.5924	116.4537	0.00
19/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	4592	4	5	4	0.00
19/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	4602	4	5	4	0.00
19/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	4582	4	5	4	0.00
19/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
19/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
19/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	AL37 On 08-May-14			Index Future	409.84	409.3170	409.8360	409.3170	0.00
19/03/2014	AL37 On 07-August-14			Index Future	415.85	415.3270	415.8510	415.3270	0.00
19/03/2014	AL7T On 08-May-14			Index Future	481.11	479.7840	481.1100	479.7840	1.00
19/03/2014	AL7T On 07-August-14			Index Future	488.17	486.8290	488.1720	486.8290	0.00
19/03/2014	ALBI On 08-May-14			Index Future	438.78	437.2070	438.7790	437.2070	704.00
19/03/2014	ALBI On 07-August-14			Index Future	445.22	443.6270	445.2200	443.6270	0.00
19/03/2014	ALBI On 06-November-14			Index Future	452.06	450.4490	452.0580	450.4490	0.00
19/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	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
19/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	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
19/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2014	EL28 On 08-May-14			Bond Future	115.60	115.6019	115.6019	115.6019	0.00
19/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1612	2	2	2	0.00
19/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1592	2	2	2	0.00
19/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1602	2	2	2	0.00
19/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
19/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
19/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
19/03/2014	EL28 On 07-August-14			Bond Future	117.31	117.3133	117.3127	117.3133	0.00
19/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3303	3	3	3	0.00
19/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3313	3	3	3	0.00
19/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3323	3	3	3	0.00
19/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
19/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
19/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
19/03/2014	ES33 On 08-May-14			Bond Future	9.77	81.1085	81.6343	81.1085	6,292.00
19/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
19/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
19/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
19/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1617	2	2	2	0.00
19/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1692	2	2	2	0.00
19/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1541	2	2	2	0.00
19/03/2014	ES33 On 07-August-14			Bond Future	9.87	82.1906	82.7238	82.1906	0.00
19/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2024	1	2	1	0.00
19/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1955	1	2	1	0.00
19/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1886	1	2	1	0.00
19/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
19/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
19/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
19/03/2014	ES33 On 06-November-14			Bond Future	9.97	79.6713	80.2112	79.6713	0.00

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19/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2179	2	2	2	0.00
19/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2246	2	2	2	0.00
19/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2314	2	2	2	0.00
19/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
19/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
19/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
19/03/2014	GOVI On 08-May-14			GOVI	437.63	436.1920	437.6300	436.1920	313.00
19/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
19/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
19/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
19/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	43700	6	4	6	0.00
19/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	43800	6	4	6	0.00
19/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	43600	6	4	6	0.00
19/03/2014	GOVI On 07-August-14			GOVI	444.05	442.5960	444.0540	442.5960	175.00
19/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
19/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
19/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
19/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	159360	17	16	17	0.00
19/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	159560	17	16	17	0.00
19/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	159460	17	16	17	0.00
19/03/2014	GOVI On 06-November-14			GOVI	450.87	449.4020	450.8740	449.4020	0.00
19/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	18840	0	2	0	0.00
19/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	18640	0	2	0	0.00
19/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	18740	0	2	0	0.00
19/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
19/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
19/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
19/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/03/2014	IGOV On 08-May-14			Index Future	202.13	202.0770	202.1290	202.0770	1,266.00
19/03/2014	IGOV On 07-August-14			Index Future	205.12	205.0690	205.1200	205.0690	90.00
19/03/2014	IGOV On 06-November-14			Index Future	208.30	208.2470	208.2950	208.2470	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
19/03/2014	ILBI On 08-May-14			Index Future	547.59	547.6100	547.5880	547.6100	0.00
19/03/2014	ILBI On 07-August-14			Index Future	555.50	555.5190	555.4960	555.5190	210.00
19/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/03/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.73	94.2500	94.2750	94.2500	0.00
19/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.87	94.1300	94.1300	94.1300	0.00
19/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.97	94.0300	94.0300	94.0300	2,000.00
19/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.15	93.8200	93.8500	93.8200	2,000.00
19/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.25	93.7000	93.7500	93.7000	1,500.00
19/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.50	93.5300	93.5000	93.5300	1,100.00
19/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.60	93.4100	93.4000	93.4100	1,000.00
19/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.01	92.9500	92.9900	92.9500	0.00
19/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.31	92.6300	92.6900	92.6300	2,850.00
19/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.60	92.3400	92.4000	92.3400	5,400.00
19/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.80	92.1500	92.2000	92.1500	0.00
19/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.98	91.9800	92.0200	91.9800	0.00
19/03/2014	R023 On 08-May-14			Bond Future	8.47	96.8368	97.1168	96.8368	12,886.00
19/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	121	0	0	0	0.00
19/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	125	0	0	0	0.00
19/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	116	0	0	0	0.00
19/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	5436	6	5	6	0.00
19/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5495	6	5	6	0.00
19/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5554	6	6	6	0.00
19/03/2014	R023 On 07-August-14			Bond Future	8.57	98.1456	98.4295	98.1456	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
19/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2262	2	2	2	0.00
19/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2317	2	2	2	0.00
19/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2289	2	2	2	0.00
19/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2691	3	3	3	0.00
19/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2752	3	3	3	0.00
19/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2721	3	3	3	0.00
19/03/2014	R023 On 06-November-14			Bond Future	8.67	95.7351	96.0216	95.7351	0.00
19/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3083	3	3	3	0.00
19/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3111	3	3	3	0.00
19/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3056	3	3	3	0.00
19/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3501	4	4	4	0.00
19/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3472	4	3	4	0.00
19/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3530	4	4	4	0.00
19/03/2014	R157 On 08-May-14			Bond Future	7.04	110.1930	110.2558	110.1930	24,346.00
19/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2498	3	2	3	0.00
19/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2512	3	3	3	0.00
19/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2484	3	2	3	0.00
19/03/2014	R157 On 07-August-14			Bond Future	7.31	111.8105	111.8738	111.8105	13,000.00
19/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	167	0	0	0	0.00
19/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	170	0	0	0	0.00
19/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	174	0	0	0	0.00
19/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	785	1	1	1	0.00
19/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	778	1	1	1	0.00
19/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	770	1	1	1	0.00
19/03/2014	R157 On 06-November-14			Bond Future	7.66	106.7164	106.7786	106.7164	0.00
19/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	70	0	0	0	0.00
19/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	69	0	0	0	0.00
19/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	71	0	0	0	0.00
19/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1292	1	1	1	0.00
19/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1307	1	1	1	0.00
19/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1299	1	1	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
19/03/2014	R186 On 08-May-14			Bond Future	8.58	118.2111	118.6893	118.2111	51,559.00
19/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	4838	4	5	4	0.00
19/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1406	1	1	1	1,000.00
19/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	11	0	0	0	0.00
19/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	12	0	0	0	0.00
19/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	9296	9	9	9	0.00
19/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	1756	2	2	2	900.00
19/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	11	0	0	0	0.00
19/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	5809	5	6	5	0.00
19/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3103	3	3	3	0.00
19/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	973	1	1	1	10,000.00
19/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4224	4	4	4	0.00
19/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	2848	3	3	3	6,000.00
19/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	75	0	0	0	1,933.00
19/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	2964	3	3	3	0.00
19/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	13351	14	13	14	0.00
19/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	2465	3	2	3	1,933.00
19/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	13448	14	13	14	0.00
19/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	628	1	1	1	1,500.00
19/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	814	1	1	1	400.00
19/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1470	2	1	2	0.00
19/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	9684	10	10	10	0.00
19/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	3821	4	4	4	0.00
19/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	416	1	0	1	10,000.00
19/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	1315	2	1	2	900.00
19/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	13545	14	14	14	0.00
19/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	87	0	0	0	6,000.00
19/03/2014	R186 On 07-August-14			Bond Future	8.68	114.6530	115.1376	114.6530	100.00
19/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2190	2	2	2	0.00
19/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2251	2	2	2	0.00
19/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2220	2	2	2	0.00
19/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	4636	4	5	4	0.00
19/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	5302	6	5	6	0.00
19/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	5411	6	5	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
19/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	5357	6	5	6	0.00
19/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2655	3	3	3	840.00
19/03/2014	R186 On 06-November-14			Bond Future	8.76	116.4172	116.9072	116.4172	0.00
19/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6494	6	6	6	0.00
19/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2590	2	3	2	0.00
19/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2647	2	3	2	0.00
19/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2619	2	3	2	0.00
19/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	7670	8	8	8	0.00
19/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	7727	8	8	8	0.00
19/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	7613	8	8	8	0.00
19/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3275	3	3	3	2,010.00
19/03/2014	R197 On 08-May-14			Bond Future	275.51	275.5082	275.5059	275.5082	1,912.00
19/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	25496	25	25	25	0.00
19/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	25516	26	26	26	0.00
19/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	25506	26	26	26	0.00
19/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R197 On 07-August-14			Bond Future	273.76	273.7834	273.7629	273.7834	0.00
19/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	3763	4	4	4	0.00
19/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	3773	4	4	4	0.00
19/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	3753	4	4	4	0.00
19/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R201 On 08-May-14			Bond Future	6.61	104.6459	104.6777	104.6459	0.00
19/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1124	1	1	1	0.00
19/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1112	1	1	1	0.00
19/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1118	1	1	1	0.00
19/03/2014	R201 On 07-August-14			Bond Future	7.04	101.7709	101.8026	101.7709	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
19/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	55	0	0	0	0.00
19/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	54	0	0	0	0.00
19/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	55	0	0	0	0.00
19/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	682	1	1	1	0.00
19/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	679	1	1	1	0.00
19/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	676	1	1	1	0.00
19/03/2014	R202 On 08-May-14			Bond Future	214.15	214.1457	214.1451	214.1457	44,663.00
19/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	2994	3	3	3	0.00
19/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	2998	3	3	3	0.00
19/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	3003	3	3	3	0.00
19/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	3853	4	4	4	0.00
19/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	3859	4	4	4	0.00
19/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	3848	4	4	4	0.00
19/03/2014	R202 On 07-August-14			Bond Future	214.22	214.2331	214.2227	214.2331	0.00
19/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	9235	9	9	9	0.00
19/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	9229	9	9	9	0.00
19/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	9222	9	9	9	0.00
19/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	3006	3	3	3	0.00
19/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	3009	3	3	3	0.00
19/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	3003	3	3	3	0.00
19/03/2014	R203 On 08-May-14			Bond Future	7.78	102.5756	102.6575	102.5756	16,949.00
19/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	42	0	0	0	29.00
19/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	285	0	0	0	16.00
19/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6183	6	6	6	0.00
19/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1408	1	1	1	0.00
19/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	6120	6	6	6	0.00
19/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2839	3	3	3	0.00
19/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	6152	6	6	6	0.00
19/03/2014	R203 On 07-August-14			Bond Future	7.95	104.0813	104.1639	104.0813	0.00
19/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	467	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
19/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	459	0	0	0	0.00
19/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	452	0	0	0	0.00
19/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	200	0	0	0	46.00
19/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2235	2	2	2	0.00
19/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2215	2	2	2	0.00
19/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2255	2	2	2	0.00
19/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3260	3	3	3	0.00
19/03/2014	R203 On 06-November-14			Bond Future	8.12	101.5179	101.5999	101.5179	0.00
19/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	403	0	0	0	14.00
19/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	335	0	0	0	45.00
19/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	345	0	0	0	0.00
19/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	340	0	0	0	0.00
19/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3311	3	3	3	0.00
19/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3607	4	4	4	0.00
19/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3564	4	4	4	0.00
19/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3585	4	4	4	0.00
19/03/2014	R203 On 05-February-15			Bond Future	8.31	8.3500	103.2305	8.3500	0.00
19/03/2014	R203 On 05-February-15	7.69	Call	Bond Future	987	0	1	0	55.00
19/03/2014	R203 On 05-February-15	8.35	Call	Bond Future	1679	0	2	0	0.00
19/03/2014	R203 On 05-February-15	8.34	Call	Bond Future	1666	0	2	0	0.00
19/03/2014	R203 On 05-February-15	8.36	Call	Bond Future	1691	0	2	0	0.00
19/03/2014	R203 On 05-February-15	8.35	Put	Bond Future	1580	0	2	0	0.00
19/03/2014	R203 On 05-February-15	8.36	Put	Bond Future	1569	0	2	0	0.00
19/03/2014	R203 On 05-February-15	7.69	Put	Bond Future	2411	0	2	0	0.00
19/03/2014	R203 On 05-February-15	8.34	Put	Bond Future	1590	0	2	0	0.00
19/03/2014	R204 On 08-May-14			Bond Future	8.01	102.9561	103.0804	102.9561	31,051.00
19/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7834	8	8	8	0.00
19/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7751	8	8	8	0.00
19/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7792	8	8	8	0.00
19/03/2014	R204 On 07-August-14			Bond Future	8.16	100.4344	100.5600	100.4344	300.00
19/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	950	1	1	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
19/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	582	1	1	1	0.00
19/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	563	1	1	1	0.00
19/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	573	1	1	1	0.00
19/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2311	2	2	2	530.00
19/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3177	3	3	3	0.00
19/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3122	3	3	3	0.00
19/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3150	3	3	3	0.00
19/03/2014	R204 On 06-November-14			Bond Future	8.29	101.9796	102.1053	101.9796	0.00
19/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	462	0	0	0	0.00
19/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	468	0	0	0	0.00
19/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1481	1	1	1	0.00
19/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	456	0	0	0	0.00
19/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	4989	5	5	5	0.00
19/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2522	3	3	3	1,270.00
19/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	4959	5	5	5	0.00
19/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	5019	5	5	5	0.00
19/03/2014	R207 On 08-May-14			Bond Future	8.28	97.6023	97.7654	97.6023	19,048.00
19/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9544	10	10	10	0.00
19/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9593	10	10	10	0.00
19/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9496	10	9	10	0.00
19/03/2014	R207 On 07-August-14			Bond Future	8.41	95.3939	95.5589	95.3939	100.00
19/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	664	1	1	1	0.00
19/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	675	1	1	1	0.00
19/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	686	1	1	1	0.00
19/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3694	4	4	4	0.00
19/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3726	4	4	4	0.00
19/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3662	4	4	4	0.00
19/03/2014	R207 On 06-November-14			Bond Future	8.54	96.8618	97.0276	96.8618	0.00
19/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	648	1	1	1	0.00
19/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	664	1	1	1	0.00
19/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	656	1	1	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
19/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5568	6	6	6	0.00
19/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5533	6	6	6	0.00
19/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5499	6	5	6	0.00
19/03/2014	R208 On 08-May-14			Bond Future	8.39	92.0975	92.3540	92.0975	11,730.00
19/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	10968	11	11	11	0.00
19/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	10856	11	11	11	0.00
19/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	10912	11	11	11	0.00
19/03/2014	R208 On 07-August-14			Bond Future	8.50	93.4494	93.7092	93.4494	100.00
19/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	819	1	1	1	0.00
19/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1611	1	2	1	0.00
19/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	806	1	1	1	0.00
19/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	832	1	1	1	0.00
19/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2669	3	3	3	630.00
19/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	4210	4	4	4	0.00
19/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	4174	4	4	4	0.00
19/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4246	4	4	4	0.00
19/03/2014	R208 On 06-November-14			Bond Future	8.62	91.4878	91.7500	91.4878	0.00
19/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	775	1	1	1	0.00
19/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	795	1	1	1	0.00
19/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	785	1	1	1	0.00
19/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2427	2	2	2	0.00
19/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6297	6	6	6	0.00
19/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	2956	3	3	3	1,520.00
19/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6337	7	6	7	0.00
19/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	6258	6	6	6	0.00
19/03/2014	R209 On 08-May-14			Bond Future	9.08	73.4573	73.9890	73.4573	25,078.00
19/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4505	4	5	4	0.00
19/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	55	0	0	0	0.00
19/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	53	0	0	0	0.00
19/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	3833	3	4	3	0.00



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19/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	51	0	0	0	0.00
19/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	5714	5	6	5	0.00
19/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	5156	5	5	5	0.00
19/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	520	0	1	0	640.00
19/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1711	1	2	1	640.00
19/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	10097	11	10	11	0.00
19/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	10274	11	10	11	0.00
19/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	621	1	1	1	883.00
19/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	10185	11	10	11	0.00
19/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	843	1	1	1	640.00
19/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2339	3	2	3	0.00
19/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	461	1	0	1	7,262.00
19/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	355	0	0	0	10,000.00
19/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	5065	6	5	6	0.00
19/03/2014	R209 On 07-August-14			Bond Future	9.16	74.5355	75.0747	74.5355	100.00
19/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3039	3	3	3	0.00
19/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3073	3	3	3	0.00
19/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3006	3	3	3	0.00
19/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	3819	4	4	4	0.00
19/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	3900	4	4	4	0.00
19/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	3859	4	4	4	0.00
19/03/2014	R209 On 06-November-14			Bond Future	9.23	72.5350	73.0811	72.5350	0.00
19/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3660	3	4	3	0.00
19/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3692	3	4	3	0.00
19/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	3724	3	4	3	0.00
19/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5458	6	5	6	0.00
19/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5372	6	5	6	0.00
19/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5415	6	5	6	0.00
19/03/2014	R210 On 08-May-14			Bond Future	160.59	160.5951	160.5944	160.5951	719.00
19/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	594	1	1	1	0.00
19/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	584	1	1	1	0.00
19/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	604	1	1	1	0.00
19/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R210 On 08-May-14	160.00	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
19/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R210 On 07-August-14			Bond Future	162.97	162.9721	162.9708	162.9721	0.00
19/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3971	4	4	4	0.00
19/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3961	4	4	4	0.00
19/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	3981	4	4	4	0.00
19/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R211 On 08-May-14			Bond Future	127.32	127.3219	127.3177	127.3219	390.00
19/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2682	3	3	3	0.00
19/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2692	3	3	3	0.00
19/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2672	3	3	3	0.00
19/03/2014	R211 On 07-August-14			Bond Future	127.64	127.6488	127.6395	127.6488	0.00
19/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	361	0	0	0	0.00
19/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	371	0	0	0	0.00
19/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	351	0	0	0	0.00
19/03/2014	R212 On 08-May-14			Bond Future	129.75	129.7474	129.7463	129.7474	21,797.00
19/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	2254	2	2	2	0.00
19/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	2264	2	2	2	0.00
19/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	2244	2	2	2	0.00
19/03/2014	R212 On 07-August-14			Bond Future	129.95	129.9581	129.9515	129.9581	0.00
19/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	961	1	1	1	0.00
19/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	941	1	1	1	0.00
19/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	951	1	1	1	0.00

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19/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R213 On 08-May-14			Bond Future	8.98	83.7485	84.3631	83.7485	21,705.00
19/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	27	0	0	0	0.00
19/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	25	0	0	0	0.00
19/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	28	0	0	0	0.00
19/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	10966	12	11	12	0.00
19/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	11054	12	11	12	0.00
19/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	10878	11	11	11	0.00
19/03/2014	R213 On 07-August-14			Bond Future	9.07	84.9779	85.6010	84.9779	0.00
19/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2575	2	3	2	0.00
19/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	2638	2	3	2	0.00
19/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	2607	2	3	2	0.00
19/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4219	5	4	5	0.00
19/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4175	5	4	5	0.00
19/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4263	5	4	5	0.00
19/03/2014	R213 On 06-November-14			Bond Future	9.15	82.7430	83.3742	82.7430	0.00
19/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3381	3	3	3	0.00
19/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3444	3	3	3	0.00
19/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3413	3	3	3	0.00
19/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5604	6	6	6	0.00
19/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5648	6	6	6	0.00
19/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5560	6	6	6	0.00
19/03/2014	R214 On 08-May-14			Bond Future	9.16	74.2687	74.8595	74.2687	5,055.00
19/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1459	1	1	1	0.00
19/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1428	1	1	1	0.00
19/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1490	1	1	1	0.00
19/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	2736	3	3	3	0.00
19/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	2688	3	3	3	0.00
19/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	2785	3	3	3	0.00
19/03/2014	R214 On 07-August-14			Bond Future	9.24	75.2657	75.8649	75.2657	0.00
19/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	4799	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	4713	4	5	4	0.00
19/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	4756	4	5	4	0.00
19/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2422	3	2	3	0.00
19/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2480	3	2	3	0.00
19/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2451	3	2	3	0.00
19/03/2014	R214 On 06-November-14			Bond Future	9.31	73.1363	73.7433	73.1363	0.00
19/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	5861	6	6	6	0.00
19/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	5902	6	6	6	0.00
19/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	5943	6	6	6	0.00
19/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3435	4	3	4	0.00
19/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3405	4	3	4	0.00
19/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3465	4	3	4	0.00
19/03/2014	R248 On 08-May-14			Bond Future	9.24	95.8830	96.6869	95.8830	13,515.00
19/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
19/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	1901	3	2	3	0.00
19/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	1799	3	2	3	0.00
19/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	2003	3	2	3	0.00
19/03/2014	R248 On 07-August-14			Bond Future	9.32	97.1690	97.9843	97.1690	0.00
19/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	3124	2	3	2	0.00
19/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	3215	2	3	2	0.00
19/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	3032	2	3	2	0.00
19/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R248 On 06-November-14			Bond Future	9.39	94.2388	95.0649	94.2388	0.00
19/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	3027	2	3	2	0.00
19/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	3206	2	3	2	0.00
19/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	3116	2	3	2	0.00
19/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
19/03/2014	R248 On 06-November-14	9.72	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
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