



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 31/03/2014 To: 31/03/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	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
31/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	2025 On 08-May-14			Bond Future	112.45	112.4322	112.4452	112.4322	0.00
31/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	1435	1	1	1	0.00
31/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	1455	1	1	1	0.00
31/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	1445	1	1	1	0.00
31/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2025 On 07-August-14			Bond Future	112.97	112.9628	112.9747	112.9628	0.00
31/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	3985	4	4	4	0.00
31/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	3965	4	4	4	0.00
31/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	3975	4	4	4	0.00
31/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2030 On 08-May-14			Bond Future	8.83	95.5574	95.2810	95.5574	1,991.00
31/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	1375	2	1	2	0.00
31/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	1297	2	1	2	0.00
31/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	1453	2	1	2	0.00
31/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2030 On 07-August-14			Bond Future	8.91	92.9468	92.6653	92.9468	0.00
31/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	596	1	1	1	0.00
31/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	751	1	1	1	0.00
31/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	674	1	1	1	0.00
31/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2030 On 06-November-14			Bond Future	8.99	94.3731	94.0865	94.3731	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
31/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
31/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	148	0	0	0	0.00
31/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	70	0	0	0	0.00
31/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	7	0	0	0	0.00
31/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2037 On 08-May-14			Bond Future	9.00	97.9507	97.5834	97.9507	5,914.00
31/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	3338	4	3	4	0.00
31/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	3512	4	4	4	0.00
31/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	3425	4	3	4	0.00
31/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2037 On 07-August-14			Bond Future	9.08	95.1246	94.7509	95.1246	3,280.00
31/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
31/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
31/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
31/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	367	0	0	0	0.00
31/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	275	0	0	0	0.00
31/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	184	0	0	0	0.00
31/03/2014	2037 On 06-November-14			Bond Future	9.15	96.4676	96.0872	96.4676	0.00
31/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	4631	5	5	5	0.00
31/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	4714	5	5	5	0.00
31/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	4796	5	5	5	0.00
31/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2038 On 08-May-14			Bond Future	112.47	112.4512	112.4653	112.4512	367.00
31/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	3465	3	3	3	0.00
31/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	3455	3	3	3	0.00
31/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	3475	3	3	3	0.00
31/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	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
31/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2038 On 07-August-14			Bond Future	112.85	112.8413	112.8544	112.8413	0.00
31/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	6844	7	7	7	0.00
31/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	6854	7	7	7	0.00
31/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	6864	7	7	7	0.00
31/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2046 On 08-May-14			Bond Future	110.16	110.1483	110.1622	110.1483	5,218.00
31/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	5812	6	6	6	0.00
31/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	5802	6	6	6	0.00
31/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	5822	6	6	6	0.00
31/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2046 On 07-August-14			Bond Future	111.79	111.7722	111.7851	111.7722	0.00
31/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	7345	7	7	7	0.00
31/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	7335	7	7	7	0.00
31/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	7355	7	7	7	0.00
31/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2046 On 06-November-14			Bond Future	112.17	112.1571	112.1694	112.1571	0.00
31/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	7739	8	8	8	0.00
31/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	7719	8	8	8	0.00
31/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	7729	8	8	8	0.00
31/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2050 On 08-May-14			Bond Future	118.73	118.7193	118.7346	118.7193	680.00
31/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	3745	4	4	4	0.00
31/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	3725	4	4	4	0.00
31/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	3735	4	4	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
31/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2050 On 07-August-14			Bond Future	119.08	119.0620	119.0758	119.0620	0.00
31/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	7076	7	7	7	0.00
31/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	7086	7	7	7	0.00
31/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	7066	7	7	7	0.00
31/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
31/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
31/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	AL12 On 08-May-14			Index Future	486.76	488.1970	486.7550	488.1970	0.00
31/03/2014	AL12 On 07-August-14			Index Future	493.86	495.3340	493.8610	495.3340	0.00
31/03/2014	AL12 On 06-November-14			Index Future	501.43	502.9270	501.4250	502.9270	0.00
31/03/2014	AL37 On 08-May-14			Index Future	412.18	412.5270	412.1840	412.5270	0.00
31/03/2014	AL37 On 07-August-14			Index Future	418.20	418.5580	418.2010	418.5580	0.00
31/03/2014	AL7T On 08-May-14			Index Future	484.95	485.8770	484.9470	485.8770	1.00
31/03/2014	AL7T On 07-August-14			Index Future	492.03	492.9800	492.0270	492.9800	0.00
31/03/2014	ALBI On 08-May-14			Index Future	443.10	443.8960	443.0970	443.8960	704.00
31/03/2014	ALBI On 07-August-14			Index Future	449.57	450.3850	449.5650	450.3850	0.00
31/03/2014	ALBI On 06-November-14			Index Future	456.45	457.2900	456.4510	457.2900	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
31/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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31/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2014	EL28 On 08-May-14			Bond Future	117.71	116.8586	117.7099	116.8586	0.00
31/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	3720	3	4	3	0.00
31/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	3700	3	4	3	0.00
31/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	3710	3	4	3	0.00
31/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
31/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
31/03/2014	EL28 On 07-August-14			Bond Future	119.44	118.5817	119.4442	118.5817	0.00
31/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	5434	5	5	5	0.00
31/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	5444	5	5	5	0.00
31/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	5454	5	5	5	0.00
31/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
31/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
31/03/2014	ES33 On 08-May-14			Bond Future	9.60	83.1305	82.8730	83.1305	6,292.00
31/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
31/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
31/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
31/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	378	0	0	0	0.00
31/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	453	0	0	0	0.00
31/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	303	0	0	0	0.00
31/03/2014	ES33 On 07-August-14			Bond Future	9.70	84.2377	83.9755	84.2377	0.00
31/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3276	4	3	4	0.00
31/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3207	3	3	3	0.00
31/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3138	3	3	3	0.00
31/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00

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31/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
31/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
31/03/2014	ES33 On 06-November-14			Bond Future	9.80	81.7461	81.4791	81.7461	0.00
31/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3447	4	3	4	0.00
31/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3514	4	4	4	0.00
31/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3582	4	4	4	0.00
31/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
31/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
31/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
31/03/2014	GOVI On 08-May-14			GOVI	441.72	442.4540	441.7210	442.4540	318.00
31/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
31/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
31/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
31/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	2790	0	0	0	0.00
31/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	2890	0	0	0	0.00
31/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	2690	0	0	0	0.00
31/03/2014	GOVI On 07-August-14			GOVI	448.17	448.9220	448.1700	448.9220	220.00
31/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
31/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
31/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
31/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	118200	11	12	11	0.00
31/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	118400	11	12	11	0.00
31/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	118300	11	12	11	0.00
31/03/2014	GOVI On 06-November-14			GOVI	455.03	455.8040	455.0330	455.8040	0.00
31/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	60430	7	6	7	0.00
31/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	60230	7	6	7	0.00
31/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	60330	7	6	7	0.00
31/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
31/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
31/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
31/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/03/2014	IGOV On 08-May-14			Index Future	205.31	204.4020	205.3130	204.4020	1,266.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2014	IGOV On 07-August-14			Index Future	208.34	207.4150	208.3360	207.4150	90.00
31/03/2014	IGOV On 06-November-14			Index Future	211.55	210.6200	211.5510	210.6200	0.00
31/03/2014	ILBI On 08-May-14			Index Future	556.26	553.7460	556.2630	553.7460	0.00
31/03/2014	ILBI On 07-August-14			Index Future	564.28	561.7320	564.2820	561.7320	210.00
31/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
31/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
31/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
31/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
31/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
31/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.74	94.2500	94.2600	94.2500	0.00
31/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.82	94.1700	94.1800	94.1700	2,000.00
31/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.05	93.9500	93.9500	93.9500	2,000.00
31/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.12	93.8700	93.8800	93.8700	1,500.00
31/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.32	93.6700	93.6800	93.6700	700.00
31/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.39	93.5900	93.6100	93.5900	1,000.00
31/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.83	93.1600	93.1700	93.1600	0.00
31/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.16	92.8400	92.8400	92.8400	2,850.00
31/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.42	92.5700	92.5800	92.5700	5,000.00
31/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.62	92.3700	92.3800	92.3700	0.00
31/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.79	92.2000	92.2100	92.2000	0.00
31/03/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.96	92.0200	92.0400	92.0200	0.00
31/03/2014	R023 On 08-May-14			Bond Future	8.34	98.1175	97.9097	98.1175	12,906.00
31/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	101	0	0	0	0.00
31/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	105	0	0	0	0.00
31/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	96	0	0	0	0.00
31/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	4623	4	5	4	0.00
31/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	4682	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	4741	5	5	5	0.00
31/03/2014	R023 On 07-August-14			Bond Future	8.44	99.4406	99.2285	99.4406	0.00
31/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2516	3	3	3	0.00
31/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2577	3	3	3	0.00
31/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2546	3	3	3	0.00
31/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2152	2	2	2	0.00
31/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2207	2	2	2	0.00
31/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2179	2	2	2	0.00
31/03/2014	R023 On 06-November-14			Bond Future	8.53	97.0456	96.8294	97.0456	0.00
31/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3347	4	3	4	0.00
31/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3377	4	3	4	0.00
31/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3317	4	3	4	0.00
31/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	2957	3	3	3	0.00
31/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	2930	3	3	3	0.00
31/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	2984	3	3	3	0.00
31/03/2014	R157 On 08-May-14			Bond Future	6.90	110.4519	110.4550	110.4519	22,838.00
31/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2299	2	2	2	0.00
31/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2313	2	2	2	0.00
31/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2285	2	2	2	0.00
31/03/2014	R157 On 07-August-14			Bond Future	7.13	112.0666	112.0685	112.0666	13,000.00
31/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	199	0	0	0	0.00
31/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	202	0	0	0	0.00
31/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	206	0	0	0	0.00
31/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	622	1	1	1	0.00
31/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	615	1	1	1	0.00
31/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	607	1	1	1	0.00
31/03/2014	R157 On 06-November-14			Bond Future	7.43	106.9715	106.9725	106.9715	0.00
31/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	80	0	0	0	0.00
31/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	79	0	0	0	0.00
31/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	81	0	0	0	0.00
31/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1108	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
31/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1122	1	1	1	0.00
31/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1115	1	1	1	0.00
31/03/2014	R186 On 08-May-14			Bond Future	8.44	120.2251	119.9307	120.2251	51,609.00
31/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	5694	6	6	6	0.00
31/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1613	2	2	2	1,000.00
31/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	5	0	0	0	0.00
31/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	6	0	0	0	0.00
31/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	2043	2	2	2	900.00
31/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	10466	11	10	11	0.00
31/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	5	0	0	0	0.00
31/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3687	4	4	4	0.00
31/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1083	1	1	1	10,000.00
31/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	6773	7	7	7	0.00
31/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4997	5	5	5	0.00
31/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	3383	4	3	4	6,000.00
31/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	56	0	0	0	1,933.00
31/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	1510	2	2	2	1,933.00
31/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	12103	12	12	12	0.00
31/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	1929	2	2	2	0.00
31/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	12201	12	12	12	0.00
31/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	243	0	0	0	1,500.00
31/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	345	0	0	0	400.00
31/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	8424	8	8	8	0.00
31/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	2690	3	3	3	0.00
31/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	764	1	1	1	0.00
31/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	12298	12	12	12	0.00
31/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	657	1	1	1	900.00
31/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	139	0	0	0	10,000.00
31/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	15	0	0	0	6,000.00
31/03/2014	R186 On 07-August-14			Bond Future	8.52	116.6894	116.3894	116.6894	100.00
31/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2433	3	2	3	0.00
31/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2502	3	3	3	0.00
31/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2467	3	2	3	0.00
31/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	5194	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
31/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	4301	4	4	4	0.00
31/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	4402	4	4	4	0.00
31/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	4351	4	4	4	0.00
31/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	1962	2	2	2	840.00
31/03/2014	R186 On 06-November-14			Bond Future	8.60	118.4795	118.1739	118.4795	0.00
31/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	7100	7	7	7	0.00
31/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2814	3	3	3	0.00
31/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2875	3	3	3	0.00
31/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2844	3	3	3	0.00
31/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	6629	7	7	7	0.00
31/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	6684	7	7	7	0.00
31/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	6575	6	7	6	0.00
31/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	2615	3	3	3	2,010.00
31/03/2014	R197 On 08-May-14			Bond Future	280.09	278.9685	280.0881	278.9685	1,912.00
31/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	30078	29	30	29	0.00
31/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	30098	29	30	29	0.00
31/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	30088	29	30	29	0.00
31/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R197 On 07-August-14			Bond Future	278.39	277.2613	278.3944	277.2613	0.00
31/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	8394	7	8	7	0.00
31/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	8404	7	8	7	0.00
31/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	8384	7	8	7	0.00
31/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R201 On 08-May-14			Bond Future	6.45	104.7739	104.7757	104.7739	0.00
31/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1026	1	1	1	0.00
31/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1014	1	1	1	0.00

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31/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1020	1	1	1	0.00
31/03/2014	R201 On 07-August-14			Bond Future	6.78	101.8945	101.8952	101.8945	0.00
31/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	65	0	0	0	0.00
31/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	63	0	0	0	0.00
31/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	64	0	0	0	0.00
31/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	598	1	1	1	0.00
31/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	595	1	1	1	0.00
31/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	592	1	1	1	0.00
31/03/2014	R202 On 08-May-14			Bond Future	218.34	216.3864	218.3379	216.3864	44,663.00
31/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	4954	4	5	4	0.00
31/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	4960	4	5	4	0.00
31/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	4967	4	5	4	0.00
31/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	1623	2	2	2	0.00
31/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	1626	2	2	2	0.00
31/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	1619	2	2	2	0.00
31/03/2014	R202 On 07-August-14			Bond Future	218.46	216.4852	218.4628	216.4852	0.00
31/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	12165	11	12	11	0.00
31/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	12157	11	12	11	0.00
31/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	12149	11	12	11	0.00
31/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	1694	2	2	2	0.00
31/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	1696	2	2	2	0.00
31/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	1692	2	2	2	0.00
31/03/2014	R203 On 08-May-14			Bond Future	7.64	103.1419	103.0859	103.1419	16,949.00
31/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	37	0	0	0	29.00
31/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	315	0	0	0	16.00
31/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	5755	6	6	6	0.00
31/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1010	1	1	1	0.00
31/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	5692	6	6	6	0.00
31/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2405	2	2	2	0.00
31/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	5723	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
31/03/2014	R203 On 07-August-14			Bond Future	7.79	104.6497	104.5918	104.6497	0.00
31/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	506	1	1	1	0.00
31/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	497	1	0	1	0.00
31/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	489	1	0	1	0.00
31/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	207	0	0	0	46.00
31/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	1845	2	2	2	0.00
31/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	1826	2	2	2	0.00
31/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	1864	2	2	2	0.00
31/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	2838	3	3	3	0.00
31/03/2014	R203 On 06-November-14			Bond Future	7.95	102.0905	102.0308	102.0905	0.00
31/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	436	0	0	0	14.00
31/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	361	0	0	0	45.00
31/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	371	0	0	0	0.00
31/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	366	0	0	0	0.00
31/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	2913	3	3	3	0.00
31/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3201	3	3	3	0.00
31/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3159	3	3	3	0.00
31/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3180	3	3	3	0.00
31/03/2014	R203 On 05-February-15			Bond Future	8.12	103.7169	103.6554	103.7169	0.00
31/03/2014	R203 On 05-February-15	7.69	Call	Bond Future	1061	1	1	1	55.00
31/03/2014	R203 On 05-February-15	8.35	Call	Bond Future	1814	2	2	2	0.00
31/03/2014	R203 On 05-February-15	8.34	Call	Bond Future	1801	2	2	2	0.00
31/03/2014	R203 On 05-February-15	8.36	Call	Bond Future	1828	2	2	2	0.00
31/03/2014	R203 On 05-February-15	8.35	Put	Bond Future	1290	1	1	1	0.00
31/03/2014	R203 On 05-February-15	8.36	Put	Bond Future	1281	1	1	1	0.00
31/03/2014	R203 On 05-February-15	7.69	Put	Bond Future	2060	2	2	2	0.00
31/03/2014	R203 On 05-February-15	8.34	Put	Bond Future	1300	1	1	1	0.00
31/03/2014	R204 On 08-May-14			Bond Future	7.86	103.7392	103.6663	103.7392	31,051.00
31/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7248	7	7	7	0.00
31/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7165	7	7	7	0.00
31/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7206	7	7	7	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
31/03/2014	R204 On 07-August-14			Bond Future	7.99	101.2227	101.1478	101.2227	300.00
31/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	1042	1	1	1	0.00
31/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	632	1	1	1	0.00
31/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	611	1	1	1	0.00
31/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	621	1	1	1	0.00
31/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	1816	2	2	2	530.00
31/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	2637	3	3	3	0.00
31/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	2584	3	3	3	0.00
31/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	2610	3	3	3	0.00
31/03/2014	R204 On 06-November-14			Bond Future	8.12	102.7755	102.6984	102.7755	0.00
31/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	496	1	0	1	0.00
31/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	503	1	1	1	0.00
31/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1620	2	2	2	0.00
31/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	489	1	0	1	0.00
31/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	4430	4	4	4	0.00
31/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2069	2	2	2	1,270.00
31/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	4401	4	4	4	0.00
31/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	4459	4	4	4	0.00
31/03/2014	R207 On 08-May-14			Bond Future	8.12	98.5569	98.4513	98.5569	19,048.00
31/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	8858	9	9	9	0.00
31/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	8907	9	9	9	0.00
31/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	8810	9	9	9	0.00
31/03/2014	R207 On 07-August-14			Bond Future	8.25	96.3567	96.2484	96.3567	100.00
31/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	747	1	1	1	0.00
31/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	759	1	1	1	0.00
31/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	772	1	1	1	0.00
31/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3089	3	3	3	0.00
31/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3120	3	3	3	0.00
31/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3059	3	3	3	0.00
31/03/2014	R207 On 06-November-14			Bond Future	8.36	97.8350	97.7242	97.8350	0.00
31/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	713	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
31/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	733	1	1	1	0.00
31/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	723	1	1	1	0.00
31/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	4937	5	5	5	0.00
31/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	4904	5	5	5	0.00
31/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	4871	5	5	5	0.00
31/03/2014	R208 On 08-May-14			Bond Future	8.23	93.2592	93.1142	93.2592	11,730.00
31/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	10207	10	10	10	0.00
31/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	10095	10	10	10	0.00
31/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	10151	10	10	10	0.00
31/03/2014	R208 On 07-August-14			Bond Future	8.34	94.6226	94.4745	94.6226	100.00
31/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	899	1	1	1	0.00
31/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1787	2	2	2	0.00
31/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	884	1	1	1	0.00
31/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	913	1	1	1	0.00
31/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2080	2	2	2	630.00
31/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	3524	3	4	3	0.00
31/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	3490	3	3	3	0.00
31/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	3559	4	4	4	0.00
31/03/2014	R208 On 06-November-14			Bond Future	8.45	92.6749	92.5237	92.6749	0.00
31/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	834	1	1	1	0.00
31/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	855	1	1	1	0.00
31/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	844	1	1	1	0.00
31/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2651	3	3	3	0.00
31/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	5583	6	6	6	0.00
31/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	2406	2	2	2	1,520.00
31/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	5621	6	6	6	0.00
31/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	5545	5	6	5	0.00
31/03/2014	R209 On 08-May-14			Bond Future	8.92	75.4952	75.2306	75.4952	25,078.00
31/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	5362	6	5	6	0.00
31/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	40	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
31/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	38	0	0	0	0.00
31/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	4589	5	5	5	0.00
31/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	36	0	0	0	0.00
31/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	6711	7	7	7	0.00
31/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	554	1	1	1	640.00
31/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	2020	2	2	2	640.00
31/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	6094	6	6	6	0.00
31/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	8840	9	9	9	0.00
31/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	9017	9	9	9	0.00
31/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	236	0	0	0	883.00
31/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	8928	9	9	9	0.00
31/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	358	0	0	0	640.00
31/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	1407	1	1	1	0.00
31/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	3858	4	4	4	0.00
31/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	157	0	0	0	7,262.00
31/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	111	0	0	0	10,000.00
31/03/2014	R209 On 07-August-14			Bond Future	8.99	76.5988	76.3296	76.5988	100.00
31/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3430	4	3	4	0.00
31/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3469	4	3	4	0.00
31/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3392	4	3	4	0.00
31/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	2960	3	3	3	0.00
31/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	3031	3	3	3	0.00
31/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	2995	3	3	3	0.00
31/03/2014	R209 On 06-November-14			Bond Future	9.06	74.6266	74.3525	74.6266	0.00
31/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	4040	4	4	4	0.00
31/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	4075	4	4	4	0.00
31/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	4111	4	4	4	0.00
31/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	4567	5	5	5	0.00
31/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	4488	4	4	4	0.00
31/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	4527	5	5	5	0.00
31/03/2014	R210 On 08-May-14			Bond Future	163.49	162.3217	163.4949	162.3217	719.00
31/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	3495	2	3	2	0.00
31/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	3485	2	3	2	0.00
31/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	3505	2	4	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
31/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R210 On 07-August-14			Bond Future	165.90	164.7147	165.9035	164.7147	0.00
31/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	6904	6	7	6	0.00
31/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	6894	6	7	6	0.00
31/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	6914	6	7	6	0.00
31/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R211 On 08-May-14			Bond Future	127.66	127.5432	127.6593	127.5432	390.00
31/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2341	2	2	2	0.00
31/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2351	2	2	2	0.00
31/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2331	2	2	2	0.00
31/03/2014	R211 On 07-August-14			Bond Future	127.98	127.8592	127.9757	127.8592	0.00
31/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	24	0	0	0	0.00
31/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	34	0	0	0	0.00
31/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	14	0	0	0	0.00
31/03/2014	R212 On 08-May-14			Bond Future	131.70	131.3140	131.6992	131.3140	21,797.00
31/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	301	1	0	1	0.00
31/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	311	1	0	1	0.00
31/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	291	1	0	1	0.00
31/03/2014	R212 On 07-August-14			Bond Future	131.92	131.5329	131.9224	131.5329	0.00
31/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	2932	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	2912	3	3	3	0.00
31/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	2922	3	3	3	0.00
31/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R213 On 08-May-14			Bond Future	8.79	86.1603	85.8541	86.1603	21,705.00
31/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	20	0	0	0	0.00
31/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	19	0	0	0	0.00
31/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	21	0	0	0	0.00
31/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	9469	9	9	9	0.00
31/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	9557	9	10	9	0.00
31/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	9380	9	9	9	0.00
31/03/2014	R213 On 07-August-14			Bond Future	8.86	87.4199	87.1082	87.4199	0.00
31/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	3081	3	3	3	0.00
31/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	3156	3	3	3	0.00
31/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	3118	3	3	3	0.00
31/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	3223	3	3	3	0.00
31/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	3185	3	3	3	0.00
31/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	3262	3	3	3	0.00
31/03/2014	R213 On 06-November-14			Bond Future	8.94	85.2187	84.9016	85.2187	0.00
31/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3890	4	4	4	0.00
31/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3961	4	4	4	0.00
31/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3925	4	4	4	0.00
31/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	4589	5	5	5	0.00
31/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	4630	5	5	5	0.00
31/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	4549	5	5	5	0.00
31/03/2014	R214 On 08-May-14			Bond Future	8.99	76.5069	76.2305	76.5069	5,055.00
31/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1791	2	2	2	0.00
31/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1751	2	2	2	0.00
31/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1831	2	2	2	0.00
31/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	1697	2	2	2	0.00
31/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	1658	2	2	2	0.00
31/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	1737	2	2	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
31/03/2014	R214 On 07-August-14			Bond Future	9.06	77.5323	77.2510	77.5323	0.00
31/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	5542	6	6	6	0.00
31/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	5445	6	5	6	0.00
31/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	5493	6	5	6	0.00
31/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	1778	2	2	2	0.00
31/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	1825	2	2	2	0.00
31/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	1802	2	2	2	0.00
31/03/2014	R214 On 06-November-14			Bond Future	9.13	75.4343	75.1479	75.4343	0.00
31/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	6662	7	7	7	0.00
31/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	6707	7	7	7	0.00
31/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	6751	7	7	7	0.00
31/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	2835	3	3	3	0.00
31/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	2809	3	3	3	0.00
31/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	2861	3	3	3	0.00
31/03/2014	R248 On 08-May-14			Bond Future	9.07	98.7954	98.3904	98.7954	13,515.00
31/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
31/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	197	0	0	0	0.00
31/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	95	0	0	0	0.00
31/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	300	0	0	0	0.00
31/03/2014	R248 On 07-August-14			Bond Future	9.14	100.1185	99.7065	100.1185	0.00
31/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	4846	5	5	5	0.00
31/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	4937	5	5	5	0.00
31/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	4755	5	5	5	0.00
31/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R248 On 06-November-14			Bond Future	9.21	97.2292	96.8100	97.2292	0.00
31/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	4772	5	5	5	0.00
31/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	4951	5	5	5	0.00
31/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	4862	5	5	5	0.00
31/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
31/03/2014	R248 On 06-November-14	9.74	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
31/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00