



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/04/2014 TO: 14/04/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	0807 On 31-March-21			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
14/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	2025 On 08-May-14			Bond Future	114.60	114.5918	114.6044	114.5918	0.00
14/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	3594	4	4	4	0.00
14/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	3614	4	4	4	0.00
14/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	3604	4	4	4	0.00
14/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2025 On 07-August-14			Bond Future	115.15	115.1431	115.1539	115.1431	0.00
14/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	6164	6	6	6	0.00
14/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	6144	6	6	6	0.00
14/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	6154	6	6	6	0.00
14/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2030 On 08-May-14			Bond Future	8.90	95.4283	94.7127	95.4283	3,961.00
14/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	806	2	1	2	0.00
14/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	728	1	1	1	0.00
14/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	885	2	1	2	0.00
14/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2014	2030 On 07-August-14			Bond Future	8.99	92.8065	92.0788	92.8065	0.00
14/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	10	1	0	1	0.00
14/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	165	1	0	1	0.00
14/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	87	1	0	1	0.00
14/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2030 On 06-November-14			Bond Future	9.07	94.2239	93.4850	94.2239	0.00
14/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
14/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
14/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
14/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	608	0	1	0	0.00
14/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	454	0	0	0	0.00
14/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	531	0	1	0	0.00
14/04/2014	2037 On 08-May-14			Bond Future	9.07	97.6054	96.9647	97.6054	5,914.00
14/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	2719	3	3	3	0.00
14/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	2893	4	3	4	0.00
14/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	2806	3	3	3	0.00
14/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2037 On 07-August-14			Bond Future	9.15	94.7646	94.1129	94.7646	3,280.00
14/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
14/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
14/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
14/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	1005	0	1	0	0.00
14/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	913	0	1	0	0.00
14/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	822	0	1	0	0.00
14/04/2014	2037 On 06-November-14			Bond Future	9.23	96.0951	95.4332	96.0951	0.00
14/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	3977	5	4	5	0.00
14/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	4060	5	4	5	0.00
14/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	4142	5	4	5	0.00
14/04/2014	2037 On 06-November-14	9.70	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
14/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2038 On 08-May-14			Bond Future	116.67	116.6599	116.6739	116.6599	334.00
14/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	7674	8	8	8	0.00
14/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	7664	8	8	8	0.00
14/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	7684	8	8	8	0.00
14/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2038 On 07-August-14			Bond Future	117.11	117.1007	117.1127	117.1007	0.00
14/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	11103	11	11	11	0.00
14/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	11113	11	11	11	0.00
14/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	11123	11	11	11	0.00
14/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2046 On 08-May-14			Bond Future	114.38	114.3686	114.3827	114.3686	5,218.00
14/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	10033	10	10	10	0.00
14/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	10023	10	10	10	0.00
14/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	10043	10	10	10	0.00
14/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2046 On 07-August-14			Bond Future	116.06	116.0435	116.0558	116.0435	0.00
14/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	11616	12	12	12	0.00
14/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	11606	12	12	12	0.00
14/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	11626	12	12	12	0.00
14/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2046 On 06-November-14			Bond Future	116.50	116.4864	116.4985	116.4864	0.00
14/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	12069	12	12	12	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
14/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	12049	12	12	12	0.00
14/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	12059	12	12	12	0.00
14/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2050 On 08-May-14			Bond Future	124.00	123.9831	123.9980	123.9831	1,300.00
14/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	9008	9	9	9	0.00
14/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	8988	9	9	9	0.00
14/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	8998	9	9	9	0.00
14/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2050 On 07-August-14			Bond Future	124.40	124.3910	124.4041	124.3910	0.00
14/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	12404	12	12	12	0.00
14/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	12414	12	12	12	0.00
14/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	12394	12	12	12	0.00
14/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
14/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	AL12 On 08-May-14			Index Future	485.14	488.0510	485.1350	488.0510	0.00
14/04/2014	AL12 On 07-August-14			Index Future	492.17	495.1390	492.1670	495.1390	0.00
14/04/2014	AL12 On 06-November-14			Index Future	499.67	502.6940	499.6730	502.6940	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
14/04/2014	AL37 On 08-May-14			Index Future	413.74	414.4840	413.7420	414.4840	0.00
14/04/2014	AL37 On 07-August-14			Index Future	419.74	420.5030	419.7380	420.5030	0.00
14/04/2014	AL7T On 08-May-14			Index Future	487.79	489.4150	487.7880	489.4150	1.00
14/04/2014	AL7T On 07-August-14			Index Future	494.86	496.5220	494.8580	496.5220	0.00
14/04/2014	ALBI On 08-May-14			Index Future	443.34	444.9700	443.3380	444.9700	704.00
14/04/2014	ALBI On 07-August-14			Index Future	449.76	451.4320	449.7630	451.4320	0.00
14/04/2014	ALBI On 06-November-14			Index Future	456.62	458.3200	456.6230	458.3200	0.00
14/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2014	EL28 On 08-May-14			Bond Future	120.90	120.8819	120.8963	120.8819	0.00
14/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	6906	7	7	7	0.00
14/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	6886	7	7	7	0.00
14/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	6896	7	7	7	0.00
14/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
14/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	EL28 On 07-August-14			Bond Future	122.66	122.6523	122.6647	122.6523	0.00
14/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	8655	9	9	9	0.00
14/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	8665	9	9	9	0.00
14/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	8675	9	9	9	0.00
14/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
14/04/2014	ES33 On 08-May-14			Bond Future	9.67	82.8701	82.3534	82.8701	6,292.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
14/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
14/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
14/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	898	0	1	0	0.00
14/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	973	0	1	0	0.00
14/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	822	0	1	0	0.00
14/04/2014	ES33 On 07-August-14			Bond Future	9.77	83.9654	83.4395	83.9654	0.00
14/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2740	3	3	3	0.00
14/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2671	3	3	3	0.00
14/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2602	3	3	3	0.00
14/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
14/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
14/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
14/04/2014	ES33 On 06-November-14			Bond Future	9.87	81.4636	80.9297	81.4636	0.00
14/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2898	3	3	3	0.00
14/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2965	3	3	3	0.00
14/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3032	4	3	4	0.00
14/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
14/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
14/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
14/04/2014	GOVI On 08-May-14			GOVI	442.13	443.6560	442.1320	443.6560	317.00
14/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	1220	2	0	2	0.00
14/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	1320	2	0	2	0.00
14/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	1420	2	0	2	0.00
14/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
14/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
14/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
14/04/2014	GOVI On 07-August-14			GOVI	448.54	450.0980	448.5410	450.0980	220.00
14/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
14/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
14/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
14/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	114490	10	11	10	0.00
14/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	114690	10	11	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	114590	10	11	10	0.00
14/04/2014	GOVI On 06-November-14			GOVI	455.38	456.9660	455.3810	456.9660	0.00
14/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	63910	8	6	8	0.00
14/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	63710	8	6	8	0.00
14/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	63810	8	6	8	0.00
14/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
14/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
14/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
14/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/04/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.03	140.0179	140.0313	140.0179	635.00
14/04/2014	IGOV On 08-May-14			Index Future	209.45	209.3810	209.4530	209.3810	1,266.00
14/04/2014	IGOV On 07-August-14			Index Future	212.51	212.4480	212.5140	212.4480	90.00
14/04/2014	IGOV On 06-November-14			Index Future	215.78	215.7150	215.7810	215.7150	0.00
14/04/2014	ILBI On 08-May-14			Index Future	567.63	567.5610	567.6250	567.5610	0.00
14/04/2014	ILBI On 07-August-14			Index Future	575.79	575.7320	575.7940	575.7320	210.00
14/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/04/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.75	94.2500	94.2500	94.2500	0.00
14/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.83	94.1500	94.1700	94.1500	2,000.00
14/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.01	93.9800	93.9900	93.9800	2,000.00
14/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.07	93.9100	93.9300	93.9100	800.00
14/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.27	93.7400	93.7300	93.7400	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
14/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.34	93.6500	93.6600	93.6500	1,000.00
14/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.75	93.2700	93.2500	93.2700	0.00
14/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.00	92.9900	93.0000	92.9900	2,850.00
14/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.26	92.7100	92.7400	92.7100	5,000.00
14/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.47	92.5000	92.5300	92.5000	0.00
14/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.66	92.3100	92.3400	92.3100	0.00
14/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.84	92.1200	92.1600	92.1200	0.00
14/04/2014	R023 On 08-May-14			Bond Future	8.24	98.8551	98.5238	98.8551	12,906.00
14/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	46	0	0	0	0.00
14/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	50	0	0	0	0.00
14/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	43	0	0	0	0.00
14/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	3953	4	4	4	0.00
14/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	4013	4	4	4	0.00
14/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	4074	4	4	4	0.00
14/04/2014	R023 On 07-August-14			Bond Future	8.33	100.1802	99.8419	100.1802	0.00
14/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2667	3	3	3	0.00
14/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2734	3	3	3	0.00
14/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2701	3	3	3	0.00
14/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	1696	2	2	2	0.00
14/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	1746	2	2	2	0.00
14/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	1721	2	2	2	0.00
14/04/2014	R023 On 06-November-14			Bond Future	8.42	97.7895	97.4460	97.7895	0.00
14/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3476	4	3	4	0.00
14/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3508	4	4	4	0.00
14/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	3444	4	3	4	0.00
14/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2469	2	2	2	0.00
14/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2444	2	2	2	0.00
14/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2494	2	2	2	0.00
14/04/2014	R157 On 08-May-14			Bond Future	6.82	110.6189	110.5582	110.6189	19,628.00
14/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2196	2	2	2	0.00
14/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2209	2	2	2	0.00
14/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2182	2	2	2	0.00
14/04/2014	R157 On 07-August-14			Bond Future	7.04	112.2252	112.1616	112.2252	12,800.00
14/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	199	0	0	0	0.00
14/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	203	0	0	0	0.00
14/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	207	0	0	0	0.00
14/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	530	0	1	0	0.00
14/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	523	0	1	0	0.00
14/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	516	0	1	0	0.00
14/04/2014	R157 On 06-November-14			Bond Future	7.32	107.1246	107.0599	107.1246	0.00
14/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	80	0	0	0	0.00
14/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	79	0	0	0	0.00
14/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	82	0	0	0	0.00
14/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	1021	1	1	1	0.00
14/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	1035	1	1	1	0.00
14/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	1028	1	1	1	0.00
14/04/2014	R186 On 08-May-14			Bond Future	8.40	120.7822	120.2714	120.7822	55,856.00
14/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	5848	6	6	6	0.00
14/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	1333	2	1	2	1,000.00
14/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	1803	2	2	2	900.00
14/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	10792	11	11	11	0.00
14/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	3640	4	4	4	0.00
14/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	783	1	1	1	10,000.00
14/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	6998	8	7	8	0.00
14/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	5091	6	5	6	0.00
14/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	8	0	0	0	1,933.00
14/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	3299	4	3	4	6,000.00
14/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	929	1	1	1	1,933.00
14/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	11757	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	1308	1	1	1	0.00
14/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	11855	11	12	11	0.00
14/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	56	0	0	0	1,500.00
14/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	99	0	0	0	400.00
14/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	8036	8	8	8	0.00
14/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	2049	2	2	2	0.00
14/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	340	0	0	0	0.00
14/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	11952	11	12	11	0.00
14/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	270	0	0	0	900.00
14/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	23	0	0	0	10,000.00
14/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	1	0	0	0	6,000.00
14/04/2014	R186 On 07-August-14			Bond Future	8.48	117.2430	116.7225	117.2430	10.00
14/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	2315	3	2	3	0.00
14/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	2386	3	2	3	0.00
14/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	2350	3	2	3	0.00
14/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	5174	6	5	6	0.00
14/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	3852	4	4	4	0.00
14/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	3951	4	4	4	0.00
14/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	3902	4	4	4	0.00
14/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1609	1	2	1	840.00
14/04/2014	R186 On 06-November-14			Bond Future	8.56	119.0330	118.5044	119.0330	0.00
14/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	7025	7	7	7	0.00
14/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2629	3	3	3	0.00
14/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2692	3	3	3	0.00
14/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2661	3	3	3	0.00
14/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	6115	6	6	6	0.00
14/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	6169	6	6	6	0.00
14/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	6062	6	6	6	0.00
14/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2209	2	2	2	2,010.00
14/04/2014	R197 On 08-May-14			Bond Future	283.16	283.1296	283.1607	283.1296	1,912.00
14/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	33151	33	33	33	0.00
14/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	33171	33	33	33	0.00
14/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	33161	33	33	33	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
14/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R197 On 07-August-14			Bond Future	281.48	281.4563	281.4826	281.4563	0.00
14/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	11483	11	11	11	0.00
14/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	11493	11	11	11	0.00
14/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	11473	11	11	11	0.00
14/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R201 On 08-May-14			Bond Future	6.39	104.8390	104.8073	104.8390	0.00
14/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	994	1	1	1	0.00
14/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	982	1	1	1	0.00
14/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	988	1	1	1	0.00
14/04/2014	R201 On 07-August-14			Bond Future	6.72	101.9505	101.9164	101.9505	0.00
14/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	59	0	0	0	0.00
14/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	58	0	0	0	0.00
14/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	59	0	0	0	0.00
14/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	572	1	1	1	0.00
14/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	569	1	1	1	0.00
14/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	566	1	1	1	0.00
14/04/2014	R202 On 08-May-14			Bond Future	224.28	224.2501	224.2762	224.2501	44,640.00
14/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	9432	9	9	9	0.00
14/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	9442	9	9	9	0.00
14/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	9451	9	9	9	0.00
14/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	165	0	0	0	0.00
14/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	166	0	0	0	0.00
14/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	165	0	0	0	0.00
14/04/2014	R202 On 07-August-14			Bond Future	224.47	224.4430	224.4653	224.4430	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
14/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	17095	17	17	17	0.00
14/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	17086	17	17	17	0.00
14/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	17077	17	17	17	0.00
14/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	621	1	1	1	0.00
14/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	622	1	1	1	0.00
14/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	620	1	1	1	0.00
14/04/2014	R203 On 08-May-14			Bond Future	7.55	103.4249	103.3242	103.4249	16,949.00
14/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	14	0	0	0	29.00
14/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	271	0	0	0	16.00
14/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5516	5	6	5	0.00
14/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	728	1	1	1	0.00
14/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5454	5	5	5	0.00
14/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2145	2	2	2	0.00
14/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5485	5	5	5	0.00
14/04/2014	R203 On 07-August-14			Bond Future	7.71	104.9268	104.8227	104.9268	100.00
14/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	504	1	1	1	0.00
14/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	495	1	0	1	0.00
14/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	486	1	0	1	0.00
14/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	190	0	0	0	46.00
14/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1611	2	2	2	0.00
14/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1593	2	2	2	0.00
14/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1630	2	2	2	0.00
14/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2590	3	3	3	0.00
14/04/2014	R203 On 06-November-14			Bond Future	7.86	102.3643	102.2586	102.3643	0.00
14/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	395	0	0	0	14.00
14/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	321	0	0	0	45.00
14/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	331	0	0	0	0.00
14/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	326	0	0	0	0.00
14/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2644	3	3	3	0.00
14/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	2933	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
14/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	2891	3	3	3	0.00
14/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	2912	3	3	3	0.00
14/04/2014	R203 On 05-February-15			Bond Future	8.03	103.9825	103.8763	103.9825	0.00
14/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	1086	1	1	1	55.00
14/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1872	2	2	2	0.00
14/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1858	2	2	2	0.00
14/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1886	2	2	2	0.00
14/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1127	1	1	1	0.00
14/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1118	1	1	1	0.00
14/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	1864	2	2	2	0.00
14/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1136	1	1	1	0.00
14/04/2014	R204 On 08-May-14			Bond Future	7.80	104.0579	103.8880	104.0579	30,515.00
14/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	7026	7	7	7	0.00
14/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	6943	7	7	7	0.00
14/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	6984	7	7	7	0.00
14/04/2014	R204 On 07-August-14			Bond Future	7.93	101.5361	101.3618	101.5361	100.00
14/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	1027	1	1	1	0.00
14/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	594	1	1	1	0.00
14/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	572	1	1	1	0.00
14/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	583	1	1	1	0.00
14/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1586	2	2	2	530.00
14/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2385	2	2	2	0.00
14/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2332	2	2	2	0.00
14/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2358	2	2	2	0.00
14/04/2014	R204 On 06-November-14			Bond Future	8.06	103.0862	102.9091	103.0862	0.00
14/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	412	0	0	0	0.00
14/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	419	0	0	0	0.00
14/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1563	2	2	2	0.00
14/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	406	0	0	0	0.00
14/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4135	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
14/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	1801	2	2	2	1,270.00
14/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	4106	4	4	4	0.00
14/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4165	4	4	4	0.00
14/04/2014	R207 On 08-May-14			Bond Future	8.01	99.1397	98.9222	99.1397	20,286.00
14/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	8387	8	8	8	0.00
14/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	8436	8	8	8	0.00
14/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8339	8	8	8	0.00
14/04/2014	R207 On 07-August-14			Bond Future	8.14	96.9383	96.7158	96.9383	0.00
14/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	770	1	1	1	0.00
14/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	784	1	1	1	0.00
14/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	797	1	1	1	0.00
14/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2646	3	3	3	0.00
14/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2675	3	3	3	0.00
14/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2616	2	3	2	0.00
14/04/2014	R207 On 06-November-14			Bond Future	8.25	98.4184	98.1924	98.4184	0.00
14/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	685	1	1	1	0.00
14/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	705	1	1	1	0.00
14/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	695	1	1	1	0.00
14/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4440	4	4	4	0.00
14/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4408	4	4	4	0.00
14/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4376	4	4	4	0.00
14/04/2014	R208 On 08-May-14			Bond Future	8.12	93.9251	93.6538	93.9251	11,694.00
14/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	9668	9	10	9	0.00
14/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	9556	9	10	9	0.00
14/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	9612	9	10	9	0.00
14/04/2014	R208 On 07-August-14			Bond Future	8.23	95.2891	95.0121	95.2891	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
14/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	912	1	1	1	0.00
14/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	1895	2	2	2	0.00
14/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	896	1	1	1	0.00
14/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	928	1	1	1	0.00
14/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1650	2	2	2	630.00
14/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	3000	3	3	3	0.00
14/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	2966	3	3	3	0.00
14/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	3033	3	3	3	0.00
14/04/2014	R208 On 06-November-14			Bond Future	8.33	93.3448	93.0635	93.3448	0.00
14/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	779	1	1	1	0.00
14/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	801	1	1	1	0.00
14/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	790	1	1	1	0.00
14/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2741	3	3	3	0.00
14/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	4989	5	5	5	0.00
14/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	1956	2	2	2	1,520.00
14/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	5027	5	5	5	0.00
14/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	4951	5	5	5	0.00
14/04/2014	R209 On 08-May-14			Bond Future	8.99	75.1996	74.6714	75.1996	22,578.00
14/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	4669	5	5	5	0.00
14/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	2	0	0	0	0.00
14/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	3860	4	4	4	0.00
14/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	2	0	0	0	0.00
14/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	1	0	0	0	0.00
14/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	6074	7	6	7	0.00
14/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	173	0	0	0	640.00
14/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	1284	2	1	2	640.00
14/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	5433	6	5	6	0.00
14/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	9361	9	9	9	0.00
14/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	9542	9	10	9	0.00
14/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	102	0	0	0	883.00
14/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	9452	9	9	9	0.00
14/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	188	0	0	0	640.00
14/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1230	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
14/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	4035	4	4	4	0.00
14/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	55	0	0	0	7,262.00
14/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	32	0	0	0	10,000.00
14/04/2014	R209 On 07-August-14			Bond Future	9.07	76.2917	75.7544	76.2917	0.00
14/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	2850	3	3	3	0.00
14/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	2886	3	3	3	0.00
14/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	2814	3	3	3	0.00
14/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	2952	3	3	3	0.00
14/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	3029	3	3	3	0.00
14/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	2990	3	3	3	0.00
14/04/2014	R209 On 06-November-14			Bond Future	9.14	74.3093	73.7638	74.3093	0.00
14/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	3435	4	3	4	0.00
14/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3468	4	3	4	0.00
14/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	3502	4	4	4	0.00
14/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	4550	4	5	4	0.00
14/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4467	4	4	4	0.00
14/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4508	4	5	4	0.00
14/04/2014	R210 On 08-May-14			Bond Future	167.88	167.8574	167.8763	167.8574	719.00
14/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	7876	8	8	8	0.00
14/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	7866	8	8	8	0.00
14/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	7886	8	8	8	0.00
14/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R210 On 07-August-14			Bond Future	170.33	170.3158	170.3318	170.3158	0.00
14/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	11332	11	11	11	0.00
14/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	11322	11	11	11	0.00
14/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	11342	11	11	11	0.00
14/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R211 On 08-May-14			Bond Future	127.59	127.5734	127.5853	127.5734	390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2415	2	2	2	0.00
14/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2425	2	2	2	0.00
14/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2405	2	2	2	0.00
14/04/2014	R211 On 07-August-14			Bond Future	127.89	127.8774	127.8872	127.8774	0.00
14/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	113	0	0	0	0.00
14/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	123	0	0	0	0.00
14/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	103	0	0	0	0.00
14/04/2014	R212 On 08-May-14			Bond Future	133.07	133.0554	133.0699	133.0554	21,797.00
14/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	1070	1	1	1	0.00
14/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	1060	1	1	1	0.00
14/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	1080	1	1	1	0.00
14/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R212 On 07-August-14			Bond Future	133.30	133.2871	133.2993	133.2871	0.00
14/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	4309	4	4	4	0.00
14/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	4289	4	4	4	0.00
14/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	4299	4	4	4	0.00
14/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R213 On 08-May-14			Bond Future	8.87	85.9061	85.2173	85.9061	27,968.00
14/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	1	0	0	0	0.00
14/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	1	0	0	0	0.00
14/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	1	0	0	0	0.00
14/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	10086	9	10	9	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
14/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	10175	9	10	9	0.00
14/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	9996	9	10	9	0.00
14/04/2014	R213 On 07-August-14			Bond Future	8.95	87.1536	86.4532	87.1536	0.00
14/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	2509	3	3	3	0.00
14/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	2579	3	3	3	0.00
14/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	2544	3	3	3	0.00
14/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3304	3	3	3	0.00
14/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3263	3	3	3	0.00
14/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3345	3	3	3	0.00
14/04/2014	R213 On 06-November-14			Bond Future	9.03	84.9421	84.2310	84.9421	0.00
14/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	3292	4	3	4	0.00
14/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	3358	4	3	4	0.00
14/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	3325	4	3	4	0.00
14/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	4659	4	5	4	0.00
14/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	4702	4	5	4	0.00
14/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	4617	4	5	4	0.00
14/04/2014	R214 On 08-May-14			Bond Future	9.07	76.1560	75.5657	76.1560	5,055.00
14/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	1042	1	1	1	0.00
14/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	1009	1	1	1	0.00
14/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	1077	1	1	1	0.00
14/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	1614	1	2	1	0.00
14/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1569	1	2	1	0.00
14/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	1659	1	2	1	0.00
14/04/2014	R214 On 07-August-14			Bond Future	9.15	77.1688	76.5685	77.1688	0.00
14/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	4833	5	5	5	0.00
14/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	4740	5	5	5	0.00
14/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	4786	5	5	5	0.00
14/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	1752	2	2	2	0.00
14/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	1803	2	2	2	0.00
14/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	1777	2	2	2	0.00
14/04/2014	R214 On 06-November-14			Bond Future	9.22	75.0597	74.4502	75.0597	0.00
14/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	5921	6	6	6	0.00
14/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	5964	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
14/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	6008	6	6	6	0.00
14/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	2790	3	3	3	0.00
14/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	2763	3	3	3	0.00
14/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	2818	3	3	3	0.00
14/04/2014	R248 On 08-May-14			Bond Future	9.15	98.2989	97.5452	98.2989	13,515.00
14/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
14/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	1043	0	1	0	0.00
14/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	941	0	1	0	0.00
14/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	1145	0	1	0	0.00
14/04/2014	R248 On 07-August-14			Bond Future	9.23	99.6052	98.8386	99.6052	0.00
14/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	3978	5	4	5	0.00
14/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	4069	5	4	5	0.00
14/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	3887	5	4	5	0.00
14/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R248 On 06-November-14			Bond Future	9.30	96.7009	95.9226	96.7009	0.00
14/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	3884	5	4	5	0.00
14/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	4064	5	4	5	0.00
14/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	3974	5	4	5	0.00
14/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
14/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00