



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For February 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	2025 On 06-February-14			Bond Future	105.84	105.6430	105.8437	105.6430	0.00
06/02/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2025 On 06-February-14	111.00	Put	Bond Future	5156	5	5156	5	0.00
06/02/2014	2025 On 06-February-14	110.99	Put	Bond Future	5146	5	5146	5	0.00
06/02/2014	2025 On 06-February-14	111.01	Put	Bond Future	5166	5	5166	5	0.00
06/02/2014	2025 On 08-May-14			Bond Future	108.00	107.1631	107.9972	107.1631	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
06/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	2993	4	2993	4	0.00
06/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	3003	4	3003	4	0.00
06/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	3013	4	3013	4	0.00
06/02/2014	2037 On 06-February-14			Bond Future	9.27	92.9736	9.2700	92.9736	0.00
06/02/2014	2037 On 06-February-14	9.38	Call	Bond Future	969	1	969	1	0.00
06/02/2014	2037 On 06-February-14	9.39	Call	Bond Future	1056	1	1056	1	0.00
06/02/2014	2037 On 06-February-14	9.37	Call	Bond Future	882	1	882	1	0.00
06/02/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
06/02/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
06/02/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
06/02/2014	2037 On 08-May-14			Bond Future	9.35	94.2997	9.3525	94.2997	5,914.00
06/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	327	0	327	0	0.00
06/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	153	0	153	0	0.00
06/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	240	0	240	0	0.00
06/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
06/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
06/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
06/02/2014	2037 On 07-August-14			Bond Future	9.44	91.4766	9.4389	91.4766	3,280.00
06/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	3541	4	3541	4	0.00
06/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	3449	4	3449	4	0.00
06/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	3358	3	3358	3	0.00
06/02/2014	2037 On 06-November-14			Bond Future	9.52	92.8099	9.5162	92.8099	0.00
06/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	1456	1	1456	1	0.00
06/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	1538	1	1538	1	0.00
06/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	1621	2	1621	2	0.00
06/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
06/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
06/02/2014	2037 On 06-November-14	9.69	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
06/02/2014	2038 On 06-February-14			Bond Future	104.66	103.7154	104.6628	103.7154	0.00
06/02/2014	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2038 On 06-February-14	107.00	Put	Bond Future	2337	3	2337	3	0.00
06/02/2014	2038 On 06-February-14	107.01	Put	Bond Future	2347	3	2347	3	0.00
06/02/2014	2038 On 06-February-14	106.99	Put	Bond Future	2327	3	2327	3	0.00
06/02/2014	2038 On 08-May-14			Bond Future	106.17	105.2079	106.1678	105.2079	57.00
06/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	2842	4	2842	4	0.00
06/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	2832	4	2832	4	0.00
06/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	2822	4	2822	4	0.00
06/02/2014	2050 On 06-February-14			Bond Future	109.24	107.6898	109.2407	107.6898	0.00
06/02/2014	2050 On 06-February-14	110.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2050 On 06-February-14	109.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2050 On 06-February-14	110.01	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2050 On 06-February-14	110.00	Put	Bond Future	759	2	759	2	0.00
06/02/2014	2050 On 06-February-14	109.99	Put	Bond Future	749	2	749	2	0.00
06/02/2014	2050 On 06-February-14	110.01	Put	Bond Future	769	2	769	2	0.00
06/02/2014	2050 On 08-May-14			Bond Future	110.81	109.2392	110.8115	109.2392	472.00
06/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
06/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	4189	6	4189	6	0.00
06/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	4199	6	4199	6	0.00
06/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	4179	6	4179	6	0.00
06/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	AI03 On 09-March-16			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
06/02/2014	AL37 On 06-February-14			Index Future	402.27	402.0690	402.2710	402.0690	0.00
06/02/2014	AL37 On 08-May-14			Index Future	407.98	407.8040	407.9840	407.8040	0.00
06/02/2014	AL37 On 07-August-14			Index Future	414.19	414.0110	414.1940	414.0110	0.00
06/02/2014	AL7T On 06-February-14			Index Future	471.34	470.8460	471.3400	470.8460	0.00
06/02/2014	AL7T On 08-May-14			Index Future	478.07	477.5620	478.0730	477.5620	1.00
06/02/2014	AL7T On 07-August-14			Index Future	485.35	484.8310	485.3500	484.8310	0.00
06/02/2014	ALBI On 06-February-14			Index Future	428.07	427.8200	428.0650	427.8200	0.00
06/02/2014	ALBI On 08-May-14			Index Future	434.34	433.9220	434.3370	433.9220	764.00
06/02/2014	ALBI On 07-August-14			Index Future	440.95	440.5260	440.9490	440.5260	0.00
06/02/2014	ALBI On 06-November-14			Index Future	447.93	447.5030	447.9310	447.5030	0.00
06/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2014	CS33 On 15-September-33			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
06/02/2014	EL28 On 06-February-14			Bond Future	112.43	111.2471	112.4287	111.2471	0.00
06/02/2014	EL28 On 06-February-14	111.01	Call	Bond Future	1419	0	1419	0	0.00
06/02/2014	EL28 On 06-February-14	110.99	Call	Bond Future	1439	0	1439	0	0.00
06/02/2014	EL28 On 06-February-14	111.00	Call	Bond Future	1429	0	1429	0	0.00
06/02/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
06/02/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
06/02/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
06/02/2014	EL28 On 08-May-14			Bond Future	112.22	111.4270	112.2216	111.4270	0.00
06/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
06/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	1778	3	1778	3	0.00
06/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	1788	3	1788	3	0.00
06/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	1768	3	1768	3	0.00
06/02/2014	ES33 On 06-February-14			Bond Future	9.85	82.7983	9.8450	82.7983	0.00
06/02/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
06/02/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
06/02/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
06/02/2014	ES33 On 06-February-14	9.55	Put	Bond Future	2181	2	2181	2	0.00
06/02/2014	ES33 On 06-February-14	9.56	Put	Bond Future	2105	2	2105	2	0.00
06/02/2014	ES33 On 06-February-14	9.54	Put	Bond Future	2256	2	2256	2	0.00
06/02/2014	ES33 On 08-May-14			Bond Future	9.95	80.1946	9.9464	80.1946	6,292.00
06/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
06/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
06/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
06/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2901	3	2901	3	0.00
06/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2976	3	2976	3	0.00
06/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2825	3	2825	3	0.00
06/02/2014	ES33 On 07-August-14			Bond Future	10.05	81.3070	10.0498	81.3070	0.00
06/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	765	1	765	1	0.00
06/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	696	1	696	1	0.00
06/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	627	0	627	0	0.00
06/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
06/02/2014	ES33 On 07-August-14	10.16	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
06/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
06/02/2014	ES33 On 06-November-14			Bond Future	10.15	78.8114	10.1521	78.8114	0.00
06/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	940	1	940	1	0.00
06/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1007	1	1007	1	0.00
06/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1075	1	1075	1	0.00
06/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
06/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
06/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
06/02/2014	GOVI On 06-February-14			GOVI	427.22	426.9670	427.2160	426.9670	0.00
06/02/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
06/02/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
06/02/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
06/02/2014	GOVI On 06-February-14	440.00	Put	GOVI	127840	13	127840	13	0.00
06/02/2014	GOVI On 06-February-14	439.99	Put	GOVI	127740	13	127740	13	0.00
06/02/2014	GOVI On 06-February-14	440.01	Put	GOVI	127940	13	127940	13	0.00
06/02/2014	GOVI On 08-May-14			GOVI	433.47	433.0570	433.4720	433.0570	290.00
06/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
06/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
06/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
06/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	85280	9	85280	9	0.00
06/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	85380	9	85380	9	0.00
06/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	85180	9	85180	9	0.00
06/02/2014	GOVI On 07-August-14			GOVI	440.07	439.6480	440.0700	439.6480	175.00
06/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
06/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
06/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
06/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	199200	20	199200	20	0.00
06/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	199400	20	199400	20	0.00
06/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	199300	20	199300	20	0.00
06/02/2014	GOVI On 06-November-14			GOVI	447.04	446.6110	447.0390	446.6110	0.00
06/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
06/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
06/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
06/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	19610	2	19610	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
06/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	19710	2	19710	2	0.00
06/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	19510	2	19510	2	0.00
06/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/02/2014	IGOV On 06-February-14			Index Future	194.81	193.4520	194.8120	193.4520	0.00
06/02/2014	IGOV On 08-May-14			Index Future	197.69	196.2360	197.6920	196.2360	1,249.00
06/02/2014	IGOV On 07-August-14			Index Future	200.73	199.2460	200.7250	199.2460	106.00
06/02/2014	IGOV On 06-November-14			Index Future	203.93	202.4250	203.9270	202.4250	0.00
06/02/2014	ILBI On 06-February-14			Index Future	521.35	521.3500	521.3500	521.3500	0.00
06/02/2014	ILBI On 08-May-14			Index Future	533.15	529.0530	533.1460	529.0530	0.00
06/02/2014	ILBI On 07-August-14			Index Future	541.24	537.0820	541.2370	537.0820	210.00
06/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
06/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/02/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.71	94.3000	5.7100	94.3000	2,000.00
06/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2300	5.7600	94.2300	4,000.00
06/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.05	93.9300	6.0500	93.9300	0.00
06/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.10	93.8600	6.1000	93.8600	2,000.00
06/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.50	93.4900	6.5000	93.4900	3,000.00
06/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.55	93.4100	6.5500	93.4100	1,000.00
06/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	1,000.00
06/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.49	92.5000	7.4900	92.5000	0.00
06/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.81	92.2100	7.8100	92.2100	2,000.00
06/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.98	92.0300	7.9800	92.0300	4,200.00
06/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.12	91.9000	8.1200	91.9000	0.00
06/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.25	91.7800	8.2500	91.7800	0.00
06/02/2014	R023 On 06-February-14			Bond Future	8.51	98.6469	8.5050	98.6469	0.00
06/02/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R023 On 06-February-14	7.85	Put	Bond Future	4060	4	4060	4	0.00
06/02/2014	R023 On 06-February-14	7.86	Put	Bond Future	3996	4	3996	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
06/02/2014	R023 On 06-February-14	7.84	Put	Bond Future	4124	4	4124	4	0.00
06/02/2014	R023 On 08-May-14			Bond Future	8.61	96.1341	8.6071	96.1341	12,886.00
06/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	534	1	534	1	0.00
06/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	544	1	544	1	0.00
06/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	525	1	525	1	0.00
06/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6647	7	6647	7	0.00
06/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6701	7	6701	7	0.00
06/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6755	7	6755	7	0.00
06/02/2014	R023 On 07-August-14			Bond Future	8.70	97.4842	8.7049	97.4842	0.00
06/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2827	3	2827	3	0.00
06/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2879	3	2879	3	0.00
06/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2853	3	2853	3	0.00
06/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	4004	4	4004	4	0.00
06/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	4069	4	4069	4	0.00
06/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	4037	4	4037	4	0.00
06/02/2014	R023 On 06-November-14			Bond Future	8.80	95.1078	8.8017	95.1078	0.00
06/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3465	3	3465	3	0.00
06/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3490	3	3490	3	0.00
06/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3439	3	3439	3	0.00
06/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4599	5	4599	5	0.00
06/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4568	5	4568	5	0.00
06/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4631	5	4631	5	0.00
06/02/2014	R157 On 06-February-14			Bond Future	7.10	114.9826	7.0950	114.9826	0.00
06/02/2014	R157 On 06-February-14	5.64	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R157 On 06-February-14	5.65	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R157 On 06-February-14	5.66	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R157 On 06-February-14	5.65	Put	Bond Future	2307	2	2307	2	0.00
06/02/2014	R157 On 06-February-14	5.66	Put	Bond Future	2291	2	2291	2	0.00
06/02/2014	R157 On 06-February-14	5.64	Put	Bond Future	2324	2	2324	2	0.00
06/02/2014	R157 On 08-May-14			Bond Future	7.36	109.8103	7.3592	109.8103	20,177.00
06/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	6	0	6	0	0.00
06/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	6	0	6	0	0.00
06/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	6	0	6	0	0.00
06/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2922	3	2922	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
06/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	2935	3	2935	3	0.00
06/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2908	3	2908	3	0.00
06/02/2014	R157 On 07-August-14			Bond Future	7.64	111.4825	7.6441	111.4825	0.00
06/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	271	0	271	0	0.00
06/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	274	0	274	0	0.00
06/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	277	0	277	0	0.00
06/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1252	1	1252	1	0.00
06/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1244	1	1244	1	0.00
06/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1237	1	1237	1	0.00
06/02/2014	R157 On 06-November-14			Bond Future	8.04	106.4339	8.0380	106.4339	0.00
06/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	167	0	167	0	0.00
06/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	166	0	166	0	0.00
06/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	169	0	169	0	0.00
06/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1705	2	1705	2	0.00
06/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1719	2	1719	2	0.00
06/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1712	2	1712	2	0.00
06/02/2014	R186 On 06-February-14			Bond Future	8.70	115.1516	8.7000	115.1516	0.00
06/02/2014	R186 On 06-February-14	7.75	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R186 On 06-February-14	8.75	Call	Bond Future	418	1	418	1	0.00
06/02/2014	R186 On 06-February-14	7.74	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R186 On 06-February-14	7.76	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R186 On 06-February-14	7.75	Put	Bond Future	8369	8	8369	8	0.00
06/02/2014	R186 On 06-February-14	7.76	Put	Bond Future	8277	8	8277	8	0.00
06/02/2014	R186 On 06-February-14	8.75	Put	Bond Future	0	0	0	0	0.00
06/02/2014	R186 On 06-February-14	7.74	Put	Bond Future	8462	9	8462	9	0.00
06/02/2014	R186 On 08-May-14			Bond Future	8.79	116.7941	8.7913	116.7941	51,116.00
06/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	195	0	195	0	0.00
06/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	8462	8	8462	8	0.00
06/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2459	2	2459	2	0.00
06/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	199	0	199	0	0.00
06/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	5656	6	5656	6	0.00
06/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1725	2	1725	2	8,000.00
06/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	190	0	190	0	0.00
06/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3363	3	3363	3	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	465	0	465	0	1,933.00
06/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4431	4	4431	4	0.00
06/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	15348	16	15348	16	0.00
06/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	15255	15	15255	15	0.00
06/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	4884	5	4884	5	1,933.00
06/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	2737	3	2737	3	400.00
06/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1980	2	1980	2	8,000.00
06/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	969	1	969	1	6,000.00
06/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	15441	16	15441	16	0.00
06/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	3702	4	3702	4	0.00
06/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	11791	12	11791	12	0.00
06/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	6290	6	6290	6	0.00
06/02/2014	R186 On 07-August-14			Bond Future	8.88	113.2772	8.8824	113.2772	0.00
06/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2639	3	2639	3	0.00
06/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2697	3	2697	3	0.00
06/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2668	3	2668	3	0.00
06/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4811	5	4811	5	0.00
06/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	7427	8	7427	8	0.00
06/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	7539	8	7539	8	0.00
06/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	7483	8	7483	8	0.00
06/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	4509	5	4509	5	840.00
06/02/2014	R186 On 06-November-14			Bond Future	8.97	115.0731	8.9685	115.0731	0.00
06/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6333	6	6333	6	0.00
06/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2808	3	2808	3	0.00
06/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	2861	3	2861	3	0.00
06/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	2835	3	2835	3	0.00
06/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	9536	10	9536	10	0.00
06/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	9595	10	9595	10	0.00
06/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	9478	10	9478	10	0.00
06/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4765	5	4765	5	2,010.00
06/02/2014	R197 On 06-February-14			Bond Future	268.04	265.9540	268.0387	265.9540	0.00
06/02/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R197 On 06-February-14	280.01	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
06/02/2014	R197 On 06-February-14	280.00	Put	Bond Future	11961	14	11961	14	0.00
06/02/2014	R197 On 06-February-14	280.01	Put	Bond Future	11971	14	11971	14	0.00
06/02/2014	R197 On 06-February-14	279.99	Put	Bond Future	11951	14	11951	14	0.00
06/02/2014	R197 On 08-May-14			Bond Future	271.89	269.7806	271.8929	269.7806	2,049.00
06/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	21903	20	21903	20	0.00
06/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	21883	20	21883	20	0.00
06/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	21893	20	21893	20	0.00
06/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
06/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
06/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
06/02/2014	R201 On 06-February-14			Bond Future	6.30	103.2478	6.3000	103.2478	0.00
06/02/2014	R201 On 06-February-14	5.24	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R201 On 06-February-14	5.26	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R201 On 06-February-14	5.25	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R201 On 06-February-14	5.25	Put	Bond Future	885	1	885	1	0.00
06/02/2014	R201 On 06-February-14	5.26	Put	Bond Future	877	1	877	1	0.00
06/02/2014	R201 On 06-February-14	5.24	Put	Bond Future	894	1	894	1	0.00
06/02/2014	R201 On 08-May-14			Bond Future	6.53	104.7205	6.5310	104.7205	0.00
06/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	8	0	8	0	0.00
06/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	8	0	8	0	0.00
06/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	7	0	7	0	0.00
06/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1071	1	1071	1	0.00
06/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1077	1	1077	1	0.00
06/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1083	1	1083	1	0.00
06/02/2014	R201 On 07-August-14			Bond Future	6.75	101.9022	6.7455	101.9022	0.00
06/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	59	0	59	0	0.00
06/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	61	0	61	0	0.00
06/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	60	0	60	0	0.00
06/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	582	1	582	1	0.00
06/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	579	1	579	1	0.00
06/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	576	1	576	1	0.00
06/02/2014	R202 On 06-February-14			Bond Future	204.36	202.8746	204.3628	202.8746	0.00
06/02/2014	R202 On 06-February-14	208.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R202 On 06-February-14	209.01	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
06/02/2014	R202 On 06-February-14	209.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R202 On 06-February-14	209.00	Put	Bond Future	4637	6	4637	6	0.00
06/02/2014	R202 On 06-February-14	209.01	Put	Bond Future	4647	6	4647	6	0.00
06/02/2014	R202 On 06-February-14	208.99	Put	Bond Future	4627	6	4627	6	0.00
06/02/2014	R202 On 08-May-14			Bond Future	207.30	205.7937	207.3015	205.7937	44,668.00
06/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	7699	9	7699	9	0.00
06/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	7689	9	7689	9	0.00
06/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	7709	9	7709	9	0.00
06/02/2014	R203 On 06-February-14			Bond Future	7.76	104.8409	7.7600	104.8409	0.00
06/02/2014	R203 On 06-February-14	6.14	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R203 On 06-February-14	6.16	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R203 On 06-February-14	6.84	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R203 On 06-February-14	6.15	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R203 On 06-February-14	5.95	Put	Bond Future	5827	6	5827	6	0.00
06/02/2014	R203 On 06-February-14	6.14	Put	Bond Future	5197	5	5197	5	0.00
06/02/2014	R203 On 06-February-14	6.16	Put	Bond Future	5131	5	5131	5	0.00
06/02/2014	R203 On 06-February-14	6.84	Put	Bond Future	2912	3	2912	3	0.00
06/02/2014	R203 On 06-February-14	6.15	Put	Bond Future	5164	5	5164	5	0.00
06/02/2014	R203 On 08-May-14			Bond Future	7.93	102.1732	7.9308	102.1732	16,394.00
06/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	13	0	13	0	0.00
06/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	193	0	193	0	29.00
06/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	13	0	13	0	0.00
06/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	13	0	13	0	0.00
06/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	542	1	542	1	16.00
06/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6627	7	6627	7	0.00
06/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2097	2	2097	2	0.00
06/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6596	7	6596	7	0.00
06/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6565	7	6565	7	0.00
06/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3422	3	3422	3	0.00
06/02/2014	R203 On 07-August-14			Bond Future	8.09	103.7288	8.0893	103.7288	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
06/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	720	1	720	1	0.00
06/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	712	1	712	1	0.00
06/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	704	1	704	1	0.00
06/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	412	0	412	0	46.00
06/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	2869	3	2869	3	0.00
06/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	2849	3	2849	3	0.00
06/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	2888	3	2888	3	0.00
06/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	3852	4	3852	4	0.00
06/02/2014	R203 On 06-November-14			Bond Future	8.26	101.2074	8.2578	101.2074	0.00
06/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	684	1	684	1	14.00
06/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	602	1	602	1	45.00
06/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	613	1	613	1	0.00
06/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	607	1	607	1	0.00
06/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3930	4	3930	4	0.00
06/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4211	4	4211	4	0.00
06/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4171	4	4171	4	0.00
06/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4191	4	4191	4	0.00
06/02/2014	R204 On 06-February-14			Bond Future	8.00	101.1006	7.9950	101.1006	0.00
06/02/2014	R204 On 06-February-14	6.39	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R204 On 06-February-14	6.40	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R204 On 06-February-14	6.41	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R204 On 06-February-14	6.40	Put	Bond Future	6573	7	6573	7	0.00
06/02/2014	R204 On 06-February-14	6.41	Put	Bond Future	6531	7	6531	7	0.00
06/02/2014	R204 On 06-February-14	6.39	Put	Bond Future	6616	7	6616	7	0.00
06/02/2014	R204 On 08-May-14			Bond Future	8.14	102.5427	8.1431	102.5427	30,006.00
06/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	25	0	25	0	0.00
06/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	24	0	24	0	0.00
06/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	25	0	25	0	0.00
06/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8309	8	8309	8	0.00
06/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8349	8	8349	8	0.00
06/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8268	8	8268	8	0.00
06/02/2014	R204 On 07-August-14			Bond Future	8.28	100.0694	8.2791	100.0694	0.00
06/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	922	1	922	1	0.00
06/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1316	1	1316	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
06/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	932	1	932	1	0.00
06/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	912	1	912	1	0.00
06/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3121	3	3121	3	530.00
06/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	3970	4	3970	4	0.00
06/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	3916	4	3916	4	0.00
06/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	3943	4	3943	4	0.00
06/02/2014	R204 On 06-November-14			Bond Future	8.41	101.6557	8.4125	101.6557	0.00
06/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	809	1	809	1	0.00
06/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	816	1	816	1	0.00
06/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1883	2	1883	2	0.00
06/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	801	1	801	1	0.00
06/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5738	6	5738	6	0.00
06/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3327	3	3327	3	1,270.00
06/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5710	6	5710	6	0.00
06/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5766	6	5766	6	0.00
06/02/2014	R207 On 06-February-14			Bond Future	8.25	95.8886	8.2450	95.8886	0.00
06/02/2014	R207 On 06-February-14	6.65	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R207 On 06-February-14	6.64	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R207 On 06-February-14	6.66	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R207 On 06-February-14	6.65	Put	Bond Future	7492	8	7492	8	0.00
06/02/2014	R207 On 06-February-14	6.64	Put	Bond Future	7541	8	7541	8	0.00
06/02/2014	R207 On 06-February-14	6.66	Put	Bond Future	7443	7	7443	7	0.00
06/02/2014	R207 On 08-May-14			Bond Future	8.38	97.2564	8.3840	97.2564	18,448.00
06/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	25	0	25	0	0.00
06/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	25	0	25	0	0.00
06/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	24	0	24	0	0.00
06/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	10026	10	10026	10	0.00
06/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10074	10	10074	10	0.00
06/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	9978	10	9978	10	0.00
06/02/2014	R207 On 07-August-14			Bond Future	8.51	95.0950	8.5124	95.0950	0.00
06/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	1111	1	1111	1	0.00
06/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	1136	1	1136	1	0.00
06/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	1123	1	1123	1	0.00
06/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4553	5	4553	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
06/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4584	5	4584	5	0.00
06/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4523	5	4523	5	0.00
06/02/2014	R207 On 06-November-14			Bond Future	8.63	96.6026	8.6315	96.6026	0.00
06/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	1128	1	1128	1	0.00
06/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	1108	1	1108	1	0.00
06/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	1118	1	1118	1	0.00
06/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6400	6	6400	6	0.00
06/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6367	6	6367	6	0.00
06/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6335	6	6335	6	0.00
06/02/2014	R208 On 06-February-14			Bond Future	8.37	93.8446	8.3700	93.8446	0.00
06/02/2014	R208 On 06-February-14	6.74	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R208 On 06-February-14	6.76	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R208 On 06-February-14	6.75	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R208 On 06-February-14	6.75	Put	Bond Future	8572	9	8572	9	0.00
06/02/2014	R208 On 06-February-14	6.76	Put	Bond Future	8517	9	8517	9	0.00
06/02/2014	R208 On 06-February-14	6.74	Put	Bond Future	8628	9	8628	9	0.00
06/02/2014	R208 On 08-May-14			Bond Future	8.50	91.7855	8.4968	91.7855	11,023.00
06/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	26	0	26	0	0.00
06/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	28	0	28	0	0.00
06/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	27	0	27	0	0.00
06/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11531	12	11531	12	0.00
06/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11421	11	11421	11	0.00
06/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11476	12	11476	12	0.00
06/02/2014	R208 On 07-August-14			Bond Future	8.61	93.1831	8.6075	93.1831	0.00
06/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1279	1	1279	1	0.00
06/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	2095	2	2095	2	0.00
06/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1265	1	1265	1	0.00
06/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1293	1	1293	1	0.00
06/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3647	4	3647	4	630.00
06/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5164	5	5164	5	0.00
06/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5129	5	5129	5	0.00
06/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5199	5	5199	5	0.00
06/02/2014	R208 On 06-November-14			Bond Future	8.72	91.2604	8.7160	91.2604	0.00
06/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	1165	1	1165	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
06/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1188	1	1188	1	0.00
06/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	1176	1	1176	1	0.00
06/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2854	3	2854	3	0.00
06/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7146	7	7146	7	0.00
06/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3840	4	3840	4	1,520.00
06/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7184	7	7184	7	0.00
06/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7108	7	7108	7	0.00
06/02/2014	R209 On 06-February-14			Bond Future	9.17	74.8513	9.1650	74.8513	0.00
06/02/2014	R209 On 06-February-14	8.54	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R209 On 06-February-14	8.56	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R209 On 06-February-14	8.55	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R209 On 06-February-14	8.54	Put	Bond Future	4828	5	4828	5	0.00
06/02/2014	R209 On 06-February-14	8.56	Put	Bond Future	4665	5	4665	5	0.00
06/02/2014	R209 On 06-February-14	8.55	Put	Bond Future	4746	5	4746	5	0.00
06/02/2014	R209 On 08-May-14			Bond Future	9.24	72.7729	9.2388	72.7729	24,063.00
06/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4649	5	4649	5	0.00
06/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	324	0	324	0	0.00
06/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4104	4	4104	4	0.00
06/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	316	0	316	0	0.00
06/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5175	5	5175	5	0.00
06/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	1109	1	1109	1	640.00
06/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2324	2	2324	2	640.00
06/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5630	6	5630	6	0.00
06/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	310	0	310	0	0.00
06/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	11584	12	11584	12	0.00
06/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	2250	2	2250	2	640.00
06/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	11668	12	11668	12	0.00
06/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1899	2	1899	2	883.00
06/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	11500	12	11500	12	0.00
06/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	4088	4	4088	4	0.00
06/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1615	2	1615	2	7,262.00
06/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	1406	1	1406	1	10,000.00
06/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	6789	7	6789	7	0.00
06/02/2014	R209 On 07-August-14			Bond Future	9.31	73.8811	9.3146	73.8811	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
06/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3595	4	3595	4	0.00
06/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3626	4	3626	4	0.00
06/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3564	4	3564	4	0.00
06/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	5483	6	5483	6	0.00
06/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	5570	6	5570	6	0.00
06/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	5526	6	5526	6	0.00
06/02/2014	R209 On 06-November-14			Bond Future	9.39	71.9045	9.3872	71.9045	0.00
06/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	4139	4	4139	4	0.00
06/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	4198	4	4198	4	0.00
06/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	4168	4	4168	4	0.00
06/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	7029	7	7029	7	0.00
06/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6939	7	6939	7	0.00
06/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6984	7	6984	7	0.00
06/02/2014	R210 On 06-February-14			Bond Future	156.23	154.9601	156.2277	154.9601	0.00
06/02/2014	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R210 On 06-February-14	161.49	Put	Bond Future	5262	7	5262	7	0.00
06/02/2014	R210 On 06-February-14	161.50	Put	Bond Future	5272	7	5272	7	0.00
06/02/2014	R210 On 06-February-14	161.51	Put	Bond Future	5282	7	5282	7	0.00
06/02/2014	R210 On 08-May-14			Bond Future	156.52	155.2321	156.5166	155.2321	1,319.00
06/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	3473	5	3473	5	0.00
06/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	3493	5	3493	5	0.00
06/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	3483	5	3483	5	0.00
06/02/2014	R211 On 06-February-14			Bond Future	125.87	125.8785	125.8670	125.8785	0.00
06/02/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R211 On 06-February-14	129.00	Put	Bond Future	3133	3	3133	3	0.00
06/02/2014	R211 On 06-February-14	128.99	Put	Bond Future	3123	3	3123	3	0.00
06/02/2014	R211 On 06-February-14	129.01	Put	Bond Future	3143	3	3143	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
06/02/2014	R211 On 08-May-14			Bond Future	127.68	127.6898	127.6769	127.6898	390.00
06/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2323	2	2323	2	0.00
06/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2313	2	2313	2	0.00
06/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2333	2	2333	2	0.00
06/02/2014	R212 On 06-February-14			Bond Future	126.77	126.0543	126.7701	126.0543	0.00
06/02/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R212 On 06-February-14	132.99	Put	Bond Future	6220	7	6220	7	0.00
06/02/2014	R212 On 06-February-14	133.01	Put	Bond Future	6240	7	6240	7	0.00
06/02/2014	R212 On 06-February-14	133.00	Put	Bond Future	6230	7	6230	7	0.00
06/02/2014	R212 On 08-May-14			Bond Future	128.59	127.8681	128.5930	127.8681	21,791.00
06/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3417	4	3417	4	0.00
06/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3407	4	3407	4	0.00
06/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3397	4	3397	4	0.00
06/02/2014	R213 On 06-February-14			Bond Future	9.14	84.8087	9.1350	84.8087	0.00
06/02/2014	R213 On 06-February-14	8.29	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R213 On 06-February-14	8.30	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R213 On 06-February-14	8.31	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R213 On 06-February-14	8.30	Put	Bond Future	6527	7	6527	7	0.00
06/02/2014	R213 On 06-February-14	8.31	Put	Bond Future	6445	7	6445	7	0.00
06/02/2014	R213 On 06-February-14	8.29	Put	Bond Future	6610	7	6610	7	0.00
06/02/2014	R213 On 08-May-14			Bond Future	9.21	82.4778	9.2059	82.4778	21,730.00
06/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	231	0	231	0	0.00
06/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	241	0	241	0	0.00
06/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	236	0	236	0	0.00
06/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	12828	13	12828	13	0.00
06/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	12913	13	12913	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	12744	13	12744	13	0.00
06/02/2014	R213 On 07-August-14			Bond Future	9.29	83.7334	9.2893	83.7334	0.00
06/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3042	3	3042	3	0.00
06/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3099	3	3099	3	0.00
06/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3070	3	3070	3	0.00
06/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	6267	6	6267	6	0.00
06/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	6314	6	6314	6	0.00
06/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	6362	7	6362	7	0.00
06/02/2014	R213 On 06-November-14			Bond Future	9.37	81.5172	9.3711	81.5172	0.00
06/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3686	4	3686	4	0.00
06/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3743	4	3743	4	0.00
06/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3714	4	3714	4	0.00
06/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	7523	8	7523	8	0.00
06/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	7476	8	7476	8	0.00
06/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	7570	8	7570	8	0.00
06/02/2014	R214 On 06-February-14			Bond Future	9.29	75.5124	9.2850	75.5124	0.00
06/02/2014	R214 On 06-February-14	9.00	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R214 On 06-February-14	9.01	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R214 On 06-February-14	8.99	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R214 On 06-February-14	9.00	Put	Bond Future	2209	2	2209	2	0.00
06/02/2014	R214 On 06-February-14	8.99	Put	Bond Future	2289	2	2289	2	0.00
06/02/2014	R214 On 06-February-14	9.01	Put	Bond Future	2130	2	2130	2	0.00
06/02/2014	R214 On 08-May-14			Bond Future	9.36	73.3018	9.3626	73.3018	5,055.00
06/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	2093	2	2093	2	0.00
06/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	2064	2	2064	2	0.00
06/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2121	2	2121	2	0.00
06/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	4832	5	4832	5	0.00
06/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	4882	5	4882	5	0.00
06/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	4934	5	4934	5	0.00
06/02/2014	R214 On 07-August-14			Bond Future	9.44	74.3244	9.4386	74.3244	0.00
06/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	5014	5	5014	5	0.00
06/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5088	5	5088	5	0.00
06/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5051	5	5051	5	0.00
06/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	4205	4	4205	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
06/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	4275	4	4275	4	0.00
06/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	4240	4	4240	4	0.00
06/02/2014	R214 On 06-November-14			Bond Future	9.51	72.2141	9.5126	72.2141	0.00
06/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	6017	6	6017	6	0.00
06/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	6053	6	6053	6	0.00
06/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	6090	6	6090	6	0.00
06/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	5069	5	5069	5	0.00
06/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	5035	5	5035	5	0.00
06/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	5103	5	5103	5	0.00
06/02/2014	R248 On 06-February-14			Bond Future	9.37	97.6697	9.3700	97.6697	0.00
06/02/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R248 On 06-February-14	9.09	Put	Bond Future	2765	3	2765	3	0.00
06/02/2014	R248 On 06-February-14	9.10	Put	Bond Future	2664	3	2664	3	0.00
06/02/2014	R248 On 06-February-14	9.11	Put	Bond Future	2563	3	2563	3	0.00
06/02/2014	R248 On 08-May-14			Bond Future	9.45	94.6372	9.4509	94.6372	13,650.00
06/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
06/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	3942	4	3942	4	0.00
06/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	3840	4	3840	4	0.00
06/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	4044	4	4044	4	0.00
06/02/2014	R248 On 07-August-14			Bond Future	9.53	95.9563	9.5302	95.9563	0.00
06/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	1105	1	1105	1	0.00
06/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	1014	1	1014	1	0.00
06/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	1196	1	1196	1	0.00
06/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
06/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
06/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
06/02/2014	R248 On 06-November-14			Bond Future	9.61	93.0509	9.6077	93.0509	0.00
06/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	1022	1	1022	1	0.00
06/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	1202	1	1202	1	0.00
06/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	1112	1	1112	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
06/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
06/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
06/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00