



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For March 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	2025 On 08-May-14			Bond Future	109.32	109.3242	109.3225	109.3242	0.00
05/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	1668	2	1668	2	0.00
05/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	1678	2	1678	2	0.00
05/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	1688	2	1688	2	0.00
05/03/2014	2025 On 07-August-14			Bond Future	109.83	109.8291	109.8253	109.8291	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
05/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	835	1	835	1	0.00
05/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	815	1	815	1	0.00
05/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	825	1	825	1	0.00
05/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2030 On 08-May-14			Bond Future	9.02	93.6121	9.0242	93.6121	1,559.00
05/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	111	0	111	0	0.00
05/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	189	0	189	0	0.00
05/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	267	0	267	0	0.00
05/03/2014	2030 On 07-August-14			Bond Future	9.12	90.9861	9.1168	90.9861	0.00
05/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	901	1	901	1	0.00
05/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	823	1	823	1	0.00
05/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	978	1	978	1	0.00
05/03/2014	2030 On 06-November-14			Bond Future	9.20	92.4034	9.1977	92.4034	0.00
05/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	1585	2	1585	2	0.00
05/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	1431	2	1431	2	0.00
05/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	1508	2	1508	2	0.00
05/03/2014	2037 On 08-May-14			Bond Future	9.17	95.8612	9.1691	95.8612	5,914.00
05/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	1780	2	1780	2	0.00
05/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	1955	2	1955	2	0.00
05/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	1867	2	1867	2	0.00
05/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2037 On 08-May-14	9.37	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
05/03/2014	2037 On 07-August-14			Bond Future	9.25	93.0180	9.2549	93.0180	3,280.00
05/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	1934	2	1934	2	0.00
05/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	1843	2	1843	2	0.00
05/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	1751	2	1751	2	0.00
05/03/2014	2037 On 06-November-14			Bond Future	9.33	94.3497	9.3298	94.3497	0.00
05/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	3060	3	3060	3	0.00
05/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	3143	3	3143	3	0.00
05/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	3225	3	3225	3	0.00
05/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2038 On 08-May-14			Bond Future	109.59	108.9861	109.5876	108.9861	57.00
05/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	588	0	588	0	0.00
05/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	578	0	578	0	0.00
05/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	598	0	598	0	0.00
05/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2038 On 07-August-14			Bond Future	109.95	109.3455	109.9541	109.3455	0.00
05/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	3944	3	3944	3	0.00
05/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	3954	3	3954	3	0.00
05/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	3964	3	3964	3	0.00
05/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2046 On 08-May-14			Bond Future	107.47	107.4695	107.4700	107.4695	3,088.00
05/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3120	3	3120	3	0.00
05/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3110	3	3110	3	0.00
05/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3130	3	3130	3	0.00
05/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2046 On 08-May-14	104.35	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
05/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2046 On 07-August-14			Bond Future	109.07	109.0689	109.0674	109.0689	0.00
05/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	4627	5	4627	5	0.00
05/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	4617	5	4617	5	0.00
05/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	4637	5	4637	5	0.00
05/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2046 On 06-November-14			Bond Future	109.44	109.4435	109.4401	109.4435	0.00
05/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5010	5	5010	5	0.00
05/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	4990	5	4990	5	0.00
05/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	5000	5	5000	5	0.00
05/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2050 On 08-May-14			Bond Future	114.19	114.1880	114.1888	114.1880	472.00
05/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
05/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	811	1	811	1	0.00
05/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	821	1	821	1	0.00
05/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	801	1	801	1	0.00
05/03/2014	2050 On 07-August-14			Bond Future	114.48	114.4839	114.4828	114.4839	0.00
05/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	2483	2	2483	2	0.00
05/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	2493	2	2493	2	0.00
05/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	2473	2	2473	2	0.00
05/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
05/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
05/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	8657 On 21-December-26			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
05/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	AL37 On 08-May-14			Index Future	408.94	408.4640	408.9350	408.4640	0.00
05/03/2014	AL37 On 07-August-14			Index Future	414.96	414.4890	414.9630	414.4890	0.00
05/03/2014	AL7T On 08-May-14			Index Future	479.94	478.8840	479.9410	478.8840	1.00
05/03/2014	AL7T On 07-August-14			Index Future	487.02	485.9480	487.0160	485.9480	0.00
05/03/2014	ALBI On 08-May-14			Index Future	437.76	437.0830	437.7560	437.0830	717.00
05/03/2014	ALBI On 07-August-14			Index Future	444.21	443.5300	444.2090	443.5300	0.00
05/03/2014	ALBI On 06-November-14			Index Future	451.11	450.4260	451.1110	450.4260	0.00
05/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2014	EL28 On 08-May-14			Bond Future	115.61	115.6057	115.6054	115.6057	0.00
05/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1615	2	1615	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
05/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1595	2	1595	2	0.00
05/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1605	2	1605	2	0.00
05/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
05/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
05/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
05/03/2014	EL28 On 07-August-14			Bond Future	117.32	117.3265	117.3239	117.3265	0.00
05/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3314	3	3314	3	0.00
05/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3324	3	3324	3	0.00
05/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3334	3	3334	3	0.00
05/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
05/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
05/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
05/03/2014	ES33 On 08-May-14			Bond Future	9.80	81.2555	9.7961	81.2555	6,292.00
05/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
05/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
05/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
05/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1820	2	1820	2	0.00
05/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1896	2	1896	2	0.00
05/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1745	2	1745	2	0.00
05/03/2014	ES33 On 07-August-14			Bond Future	9.90	82.3463	9.9002	82.3463	0.00
05/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1823	2	1823	2	0.00
05/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1754	2	1754	2	0.00
05/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1685	2	1685	2	0.00
05/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
05/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
05/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
05/03/2014	ES33 On 06-November-14			Bond Future	10.00	79.8441	10.0010	79.8441	0.00
05/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1990	2	1990	2	0.00
05/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2057	2	2057	2	0.00
05/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2124	2	2124	2	0.00
05/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
05/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
05/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
05/03/2014	GOVI On 08-May-14			GOVI	436.64	435.9950	436.6440	435.9950	304.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
05/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
05/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
05/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	53560	6	53560	6	0.00
05/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	53660	6	53660	6	0.00
05/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	53460	6	53460	6	0.00
05/03/2014	GOVI On 07-August-14			GOVI	443.08	442.4270	443.0810	442.4270	175.00
05/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
05/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
05/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
05/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	169090	18	169090	18	0.00
05/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	169290	18	169290	18	0.00
05/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	169190	18	169190	18	0.00
05/03/2014	GOVI On 06-November-14			GOVI	449.97	449.3050	449.9660	449.3050	0.00
05/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	9760	0	9760	0	0.00
05/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	9560	0	9560	0	0.00
05/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	9660	0	9660	0	0.00
05/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
05/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
05/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
05/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/03/2014	IGOV On 08-May-14			Index Future	201.30	201.2440	201.2990	201.2440	1,266.00
05/03/2014	IGOV On 07-August-14			Index Future	204.29	204.2370	204.2900	204.2370	90.00
05/03/2014	IGOV On 06-November-14			Index Future	207.49	207.4370	207.4890	207.4370	0.00
05/03/2014	ILBI On 08-May-14			Index Future	545.19	545.0280	545.1860	545.0280	0.00
05/03/2014	ILBI On 07-August-14			Index Future	553.07	552.9130	553.0730	552.9130	210.00
05/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/03/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.75	94.2500	5.7500	94.2500	4,000.00
05/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.00	93.9700	6.0000	93.9700	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
05/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.10	93.8700	6.1000	93.8700	4,000.00
05/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.35	93.5800	6.3500	93.5800	2,000.00
05/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.45	93.4800	6.4500	93.4800	1,000.00
05/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.67	93.2400	6.6700	93.2400	600.00
05/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.77	93.1400	6.7700	93.1400	1,000.00
05/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.33	92.5600	7.3300	92.5600	0.00
05/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.61	92.2800	7.6100	92.2800	2,850.00
05/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.79	92.1200	7.7900	92.1200	5,400.00
05/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.92	91.9700	7.9200	91.9700	0.00
05/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.06	91.8300	8.0600	91.8300	0.00
05/03/2014	R023 On 08-May-14			Bond Future	8.53	96.5668	8.5264	96.5668	12,886.00
05/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	181	0	181	0	0.00
05/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	186	0	186	0	0.00
05/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	175	0	175	0	0.00
05/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	5813	6	5813	6	0.00
05/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5871	6	5871	6	0.00
05/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5929	6	5929	6	0.00
05/03/2014	R023 On 07-August-14			Bond Future	8.63	97.8792	8.6288	97.8792	0.00
05/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2368	2	2368	2	0.00
05/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2421	2	2421	2	0.00
05/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2395	2	2395	2	0.00
05/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	3110	3	3110	3	0.00
05/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	3173	3	3173	3	0.00
05/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	3141	3	3141	3	0.00
05/03/2014	R023 On 06-November-14			Bond Future	8.73	95.4821	8.7275	95.4821	0.00
05/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3190	3	3190	3	0.00
05/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3216	3	3216	3	0.00
05/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3163	3	3163	3	0.00
05/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3909	4	3909	4	0.00
05/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3879	4	3879	4	0.00
05/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3939	4	3939	4	0.00
05/03/2014	R157 On 08-May-14			Bond Future	7.27	109.8712	7.2671	109.8712	25,346.00
05/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R157 On 08-May-14	5.20	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
05/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2794	3	2794	3	0.00
05/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2807	3	2807	3	0.00
05/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2780	3	2780	3	0.00
05/03/2014	R157 On 07-August-14			Bond Future	7.58	111.4928	7.5790	111.4928	13,000.00
05/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	127	0	127	0	0.00
05/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	129	0	129	0	0.00
05/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	131	0	131	0	0.00
05/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	1037	1	1037	1	0.00
05/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	1029	1	1029	1	0.00
05/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	1020	1	1020	1	0.00
05/03/2014	R157 On 06-November-14			Bond Future	7.99	106.4136	7.9910	106.4136	0.00
05/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	61	0	61	0	0.00
05/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	60	0	60	0	0.00
05/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	62	0	62	0	0.00
05/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1560	2	1560	2	0.00
05/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1575	2	1575	2	0.00
05/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1567	2	1567	2	0.00
05/03/2014	R186 On 08-May-14			Bond Future	8.62	118.1839	8.6209	118.1839	51,754.00
05/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	4823	5	4823	5	0.00
05/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1562	2	1562	2	1,000.00
05/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	27	0	27	0	0.00
05/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	28	0	28	0	0.00
05/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	9085	9	9085	9	0.00
05/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	1904	2	1904	2	900.00
05/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	26	0	26	0	0.00
05/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	5742	6	5742	6	0.00
05/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3187	3	3187	3	0.00
05/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1130	1	1130	1	10,000.00
05/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4244	4	4244	4	0.00
05/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	2946	3	2946	3	6,000.00
05/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	128	0	128	0	1,933.00
05/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	3427	4	3427	4	0.00
05/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	13674	14	13674	14	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
05/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	2919	3	2919	3	1,933.00
05/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	13770	14	13770	14	0.00
05/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	920	1	920	1	1,500.00
05/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	1140	1	1140	1	400.00
05/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1875	2	1875	2	0.00
05/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	10044	10	10044	10	0.00
05/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	4285	5	4285	5	0.00
05/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	655	1	655	1	10,000.00
05/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	1705	2	1705	2	900.00
05/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	13867	14	13867	14	0.00
05/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	182	0	182	0	6,000.00
05/03/2014	R186 On 07-August-14			Bond Future	8.71	114.6348	8.7125	114.6348	0.00
05/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2344	2	2344	2	0.00
05/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2405	2	2405	2	0.00
05/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2374	2	2374	2	0.00
05/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	4735	5	4735	5	0.00
05/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	5759	6	5759	6	0.00
05/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	5869	6	5869	6	0.00
05/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	5814	6	5814	6	0.00
05/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	3058	3	3058	3	840.00
05/03/2014	R186 On 06-November-14			Bond Future	8.80	116.4198	8.7965	116.4198	0.00
05/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6524	6	6524	6	0.00
05/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2688	3	2688	3	0.00
05/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2744	3	2744	3	0.00
05/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2716	3	2716	3	0.00
05/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	8055	8	8055	8	0.00
05/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	8112	8	8112	8	0.00
05/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	7998	8	7998	8	0.00
05/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3592	4	3592	4	2,010.00
05/03/2014	R197 On 08-May-14			Bond Future	273.83	273.8381	273.8321	273.8381	2,049.00
05/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	23822	24	23822	24	0.00
05/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	23842	24	23842	24	0.00
05/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	23832	24	23832	24	0.00
05/03/2014	R197 On 08-May-14	249.99	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
05/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R197 On 07-August-14			Bond Future	272.10	272.1104	272.0991	272.1104	0.00
05/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	2099	2	2099	2	0.00
05/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	2109	2	2109	2	0.00
05/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	2089	2	2089	2	0.00
05/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R201 On 08-May-14			Bond Future	6.78	104.5420	6.7822	104.5420	0.00
05/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1225	1	1225	1	0.00
05/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1213	1	1213	1	0.00
05/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1219	1	1219	1	0.00
05/03/2014	R201 On 07-August-14			Bond Future	7.31	101.6738	7.3089	101.6738	0.00
05/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	48	0	48	0	0.00
05/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	47	0	47	0	0.00
05/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	47	0	47	0	0.00
05/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	770	1	770	1	0.00
05/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	767	1	767	1	0.00
05/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	764	1	764	1	0.00
05/03/2014	R202 On 08-May-14			Bond Future	214.80	214.7980	214.7951	214.7980	44,523.00
05/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	4488	5	4488	5	0.00
05/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	4493	5	4493	5	0.00
05/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	4498	5	4498	5	0.00
05/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	4698	5	4698	5	0.00
05/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	4703	5	4703	5	0.00
05/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	4693	5	4693	5	0.00
05/03/2014	R202 On 07-August-14			Bond Future	214.91	214.9124	214.9053	214.9124	0.00
05/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	10924	11	10924	11	0.00
05/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	10917	11	10917	11	0.00
05/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	10911	11	10911	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
05/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	4012	4	4012	4	0.00
05/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	4016	4	4016	4	0.00
05/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	4009	4	4009	4	0.00
05/03/2014	R203 On 08-May-14			Bond Future	7.85	102.3582	7.8527	102.3582	16,972.00
05/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	1	0	1	0	0.00
05/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	1	0	1	0	0.00
05/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	60	0	60	0	29.00
05/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	1	0	1	0	0.00
05/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	311	0	311	0	16.00
05/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6388	6	6388	6	0.00
05/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1640	2	1640	2	0.00
05/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	6325	6	6325	6	0.00
05/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	3062	3	3062	3	0.00
05/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	6357	6	6357	6	0.00
05/03/2014	R203 On 07-August-14			Bond Future	8.02	103.8689	8.0224	103.8689	0.00
05/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	471	0	471	0	0.00
05/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	464	0	464	0	0.00
05/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	456	0	456	0	0.00
05/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	211	0	211	0	46.00
05/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2440	3	2440	3	0.00
05/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2419	3	2419	3	0.00
05/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2461	3	2461	3	0.00
05/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3471	4	3471	4	0.00
05/03/2014	R203 On 06-November-14			Bond Future	8.20	101.3208	8.1963	101.3208	0.00
05/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	447	0	447	0	14.00
05/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	378	0	378	0	45.00
05/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	387	0	387	0	0.00
05/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	382	0	382	0	0.00
05/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3539	4	3539	4	0.00
05/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3834	4	3834	4	0.00
05/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3791	4	3791	4	0.00
05/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3813	4	3813	4	0.00
05/03/2014	R204 On 08-May-14			Bond Future	8.08	102.6515	8.0846	102.6515	31,206.00
05/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	1	0	1	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
05/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	1	0	1	0	0.00
05/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	1	0	1	0	0.00
05/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	8023	8	8023	8	0.00
05/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	8106	8	8106	8	0.00
05/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	8064	8	8064	8	0.00
05/03/2014	R204 On 07-August-14			Bond Future	8.23	100.1335	8.2301	100.1335	100.00
05/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	971	1	971	1	0.00
05/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	614	1	614	1	0.00
05/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	596	1	596	1	0.00
05/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	605	1	605	1	0.00
05/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2600	3	2600	3	530.00
05/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3478	4	3478	4	0.00
05/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3423	4	3423	4	0.00
05/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3450	4	3450	4	0.00
05/03/2014	R204 On 06-November-14			Bond Future	8.37	101.6925	8.3687	101.6925	0.00
05/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	513	0	513	0	0.00
05/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	520	0	520	0	0.00
05/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1503	1	1503	1	0.00
05/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	507	0	507	0	0.00
05/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	5294	5	5294	5	0.00
05/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2798	3	2798	3	1,270.00
05/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	5264	5	5264	5	0.00
05/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	5324	5	5324	5	0.00
05/03/2014	R207 On 08-May-14			Bond Future	8.33	97.4198	8.3273	97.4198	19,048.00
05/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	1	0	1	0	0.00
05/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	1	0	1	0	0.00
05/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	1	0	1	0	0.00
05/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9758	10	9758	10	0.00
05/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9806	10	9806	10	0.00
05/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9709	10	9709	10	0.00
05/03/2014	R207 On 07-August-14			Bond Future	8.46	95.2165	8.4636	95.2165	0.00
05/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	744	1	744	1	0.00
05/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	755	1	755	1	0.00
05/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	766	1	766	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
05/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3983	4	3983	4	0.00
05/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	4015	4	4015	4	0.00
05/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3951	4	3951	4	0.00
05/03/2014	R207 On 06-November-14			Bond Future	8.59	96.6992	8.5869	96.6992	0.00
05/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	729	1	729	1	0.00
05/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	746	1	746	1	0.00
05/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	737	1	737	1	0.00
05/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5844	6	5844	6	0.00
05/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5810	6	5810	6	0.00
05/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5776	6	5776	6	0.00
05/03/2014	R208 On 08-May-14			Bond Future	8.42	91.9541	8.4229	91.9541	11,020.00
05/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	1	0	1	0	0.00
05/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	2	0	2	0	0.00
05/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	1	0	1	0	0.00
05/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	11147	11	11147	11	0.00
05/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	11035	11	11035	11	0.00
05/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	11091	11	11091	11	0.00
05/03/2014	R208 On 07-August-14			Bond Future	8.54	93.3116	8.5395	93.3116	0.00
05/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	960	1	960	1	0.00
05/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1758	2	1758	2	0.00
05/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	947	1	947	1	0.00
05/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	974	1	974	1	0.00
05/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2990	3	2990	3	630.00
05/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	4525	5	4525	5	0.00
05/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	4489	5	4489	5	0.00
05/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4561	5	4561	5	0.00
05/03/2014	R208 On 06-November-14			Bond Future	8.65	91.3649	8.6506	91.3649	0.00
05/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	912	1	912	1	0.00
05/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	933	1	933	1	0.00
05/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	922	1	922	1	0.00
05/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2583	2	2583	2	0.00
05/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6594	7	6594	7	0.00
05/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	3271	3	3271	3	1,520.00
05/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6633	7	6633	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	6556	7	6556	7	0.00
05/03/2014	R209 On 08-May-14			Bond Future	9.11	73.6366	9.1085	73.6366	25,105.00
05/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4586	5	4586	5	0.00
05/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	107	0	107	0	0.00
05/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	103	0	103	0	0.00
05/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	3948	4	3948	4	0.00
05/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	100	0	100	0	0.00
05/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	5734	6	5734	6	0.00
05/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	5203	5	5203	5	0.00
05/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	685	1	685	1	640.00
05/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1912	2	1912	2	640.00
05/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	10330	11	10330	11	0.00
05/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	10504	11	10504	11	0.00
05/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	882	1	882	1	883.00
05/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	10416	11	10416	11	0.00
05/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	1139	1	1139	1	640.00
05/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2721	3	2721	3	0.00
05/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	688	1	688	1	7,262.00
05/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	556	1	556	1	10,000.00
05/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	5411	6	5411	6	0.00
05/03/2014	R209 On 07-August-14			Bond Future	9.19	74.7238	9.1854	74.7238	0.00
05/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3202	3	3202	3	0.00
05/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3236	3	3236	3	0.00
05/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3169	3	3169	3	0.00
05/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	4159	4	4159	4	0.00
05/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	4242	4	4242	4	0.00
05/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	4200	4	4200	4	0.00
05/03/2014	R209 On 06-November-14			Bond Future	9.26	72.7397	9.2573	72.7397	0.00
05/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3788	4	3788	4	0.00
05/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3820	4	3820	4	0.00
05/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	3851	4	3851	4	0.00
05/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5753	6	5753	6	0.00
05/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5667	6	5667	6	0.00
05/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5710	6	5710	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
05/03/2014	R210 On 08-May-14			Bond Future	160.61	160.6140	160.6112	160.6140	719.00
05/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	611	1	611	1	0.00
05/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	601	1	601	1	0.00
05/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	621	1	621	1	0.00
05/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R210 On 07-August-14			Bond Future	163.00	163.0045	162.9985	163.0045	0.00
05/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3999	4	3999	4	0.00
05/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3989	4	3989	4	0.00
05/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	4009	4	4009	4	0.00
05/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R211 On 08-May-14			Bond Future	127.39	127.3984	127.3853	127.3984	390.00
05/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2615	3	2615	3	0.00
05/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2625	3	2625	3	0.00
05/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2605	3	2605	3	0.00
05/03/2014	R211 On 07-August-14			Bond Future	127.72	127.7367	127.7210	127.7367	0.00
05/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	279	0	279	0	0.00
05/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	289	0	289	0	0.00
05/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	269	0	269	0	0.00
05/03/2014	R212 On 08-May-14			Bond Future	128.94	128.9463	128.9431	128.9463	21,797.00
05/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	3057	3	3057	3	0.00
05/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	3067	3	3067	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
05/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	3047	3	3047	3	0.00
05/03/2014	R212 On 07-August-14			Bond Future	129.15	129.1555	129.1499	129.1555	0.00
05/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	160	0	160	0	0.00
05/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	140	0	140	0	0.00
05/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	150	0	150	0	0.00
05/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R213 On 08-May-14			Bond Future	8.99	84.1589	8.9915	84.1589	21,730.00
05/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	63	0	63	0	0.00
05/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	61	0	61	0	0.00
05/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	65	0	65	0	0.00
05/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	11070	11	11070	11	0.00
05/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	11158	11	11158	11	0.00
05/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	10983	11	10983	11	0.00
05/03/2014	R213 On 07-August-14			Bond Future	9.07	85.4010	9.0738	85.4010	0.00
05/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2820	3	2820	3	0.00
05/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	2884	3	2884	3	0.00
05/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	2852	3	2852	3	0.00
05/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4528	5	4528	5	0.00
05/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4484	5	4484	5	0.00
05/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4572	5	4572	5	0.00
05/03/2014	R213 On 06-November-14			Bond Future	9.15	83.1878	9.1523	83.1878	0.00
05/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3584	4	3584	4	0.00
05/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3647	4	3647	4	0.00
05/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3616	4	3616	4	0.00
05/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5856	6	5856	6	0.00
05/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5900	6	5900	6	0.00
05/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5812	6	5812	6	0.00
05/03/2014	R214 On 08-May-14			Bond Future	9.19	74.4655	9.1914	74.4655	5,055.00
05/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1663	2	1663	2	0.00
05/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1632	2	1632	2	0.00
05/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1694	2	1694	2	0.00
05/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	3157	4	3157	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
05/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	3109	3	3109	3	0.00
05/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	3206	4	3206	4	0.00
05/03/2014	R214 On 07-August-14			Bond Future	9.27	75.4714	9.2671	75.4714	0.00
05/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	4934	5	4934	5	0.00
05/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	4850	5	4850	5	0.00
05/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	4892	5	4892	5	0.00
05/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2772	3	2772	3	0.00
05/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2832	3	2832	3	0.00
05/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2802	3	2802	3	0.00
05/03/2014	R214 On 06-November-14			Bond Future	9.34	73.3586	9.3391	73.3586	0.00
05/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	6023	6	6023	6	0.00
05/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	6062	6	6062	6	0.00
05/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	6102	6	6102	6	0.00
05/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3801	4	3801	4	0.00
05/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3770	4	3770	4	0.00
05/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3832	4	3832	4	0.00
05/03/2014	R248 On 08-May-14			Bond Future	9.27	96.1288	9.2734	96.1288	13,515.00
05/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
05/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	2233	2	2233	2	0.00
05/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	2131	2	2131	2	0.00
05/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	2335	3	2335	3	0.00
05/03/2014	R248 On 07-August-14			Bond Future	9.35	97.4262	9.3521	97.4262	0.00
05/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	2794	3	2794	3	0.00
05/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	2885	3	2885	3	0.00
05/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	2702	2	2702	2	0.00
05/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R248 On 06-November-14			Bond Future	9.43	94.5173	9.4271	94.5173	0.00
05/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	2709	2	2709	2	0.00
05/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	2889	3	2889	3	0.00
05/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	2799	3	2799	3	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
05/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
05/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00