



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 06/01/2014 To: 06/01/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	2025 On 06-February-14			Bond Future	110.37	110.3651	110.3664	110.3651	0.00
06/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
06/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
06/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
06/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	634	1	1	1	0.00
06/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	624	1	1	1	0.00
06/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	644	1	1	1	0.00
06/01/2014	2037 On 06-February-14			Bond Future	9.21	93.6322	93.5510	93.6322	2,022.00
06/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	1625	2	2	2	0.00
06/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	1537	2	2	2	0.00
06/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	1450	2	1	2	0.00
06/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
06/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
06/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
06/01/2014	2037 On 08-May-14			Bond Future	9.31	94.8635	94.7815	94.8635	0.00
06/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	710	1	1	1	0.00
06/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	536	1	1	1	0.00
06/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	623	1	1	1	0.00
06/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
06/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
06/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
06/01/2014	2037 On 07-August-14			Bond Future	9.41	91.8907	91.8062	91.8907	0.00
06/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
06/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
06/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
06/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	3311	3	3	3	0.00
06/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	3220	3	3	3	0.00
06/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	3128	3	3	3	0.00
06/01/2014	2038 On 06-February-14			Bond Future	107.72	107.7195	107.7221	107.7195	24.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	712	1	1	1	0.00
06/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	722	1	1	1	0.00
06/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	732	1	1	1	0.00
06/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
06/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
06/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
06/01/2014	2050 On 06-February-14			Bond Future	113.40	113.3999	113.4030	113.3999	472.00
06/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3403	3	3	3	0.00
06/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3393	3	3	3	0.00
06/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3413	3	3	3	0.00
06/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
06/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
06/01/2014	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
06/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	AL37 On 06-February-14			Index Future	413.05	413.2720	413.0480	413.2720	0.00
06/01/2014	AL37 On 08-May-14			Index Future	418.48	418.7070	418.4810	418.7070	0.00
06/01/2014	AL7T On 06-February-14			Index Future	486.75	486.9250	486.7470	486.9250	1.00
06/01/2014	AL7T On 08-May-14			Index Future	493.15	493.3280	493.1490	493.3280	0.00
06/01/2014	ALBI On 06-February-14			Index Future	437.76	437.9790	437.7560	437.9790	803.00
06/01/2014	ALBI On 08-May-14			Index Future	443.51	443.7390	443.5130	443.7390	35.00
06/01/2014	ALBI On 07-August-14			Index Future	449.51	449.7480	449.5120	449.7480	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
06/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	C213 On 28-February-31			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
06/01/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2014	EL28 On 06-February-14			Bond Future	114.18	114.1730	114.1760	114.1730	0.00
06/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3186	3	3	3	0.00
06/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3166	3	3	3	0.00
06/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3176	3	3	3	0.00
06/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
06/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
06/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
06/01/2014	ES33 On 06-February-14			Bond Future	9.78	83.4151	83.3509	83.4151	6,292.00
06/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
06/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
06/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
06/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	1710	2	2	2	0.00
06/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	1634	2	2	2	0.00
06/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	1785	2	2	2	0.00
06/01/2014	ES33 On 08-May-14			Bond Future	9.90	80.7301	80.6652	80.7301	0.00
06/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
06/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
06/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
06/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2586	3	3	3	0.00
06/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2510	2	3	2	0.00
06/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2661	3	3	3	0.00
06/01/2014	GOVI On 06-February-14			GOVI	437.22	437.4360	437.2220	437.4360	479.00
06/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	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
06/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
06/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
06/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	27680	3	3	3	0.00
06/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	27880	3	3	3	0.00
06/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	27780	3	3	3	0.00
06/01/2014	GOVI On 08-May-14			GOVI	442.97	443.1880	442.9730	443.1880	0.00
06/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	9630	1	1	1	0.00
06/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	9730	1	1	1	0.00
06/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	9830	1	1	1	0.00
06/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
06/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
06/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
06/01/2014	GOVI On 07-August-14			GOVI	448.96	449.1900	448.9640	449.1900	0.00
06/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
06/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
06/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
06/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	110260	11	11	11	0.00
06/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	110460	11	11	11	0.00
06/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	110360	11	11	11	0.00
06/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/01/2014	IGOV On 06-February-14			Index Future	201.92	201.9410	201.9200	201.9410	1,333.00
06/01/2014	IGOV On 08-May-14			Index Future	204.60	204.6210	204.6010	204.6210	7.00
06/01/2014	ILBI On 06-February-14			Index Future	546.63	546.6290	546.6290	546.6290	190.00
06/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
06/01/2014	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/01/2014	JBAF On	15-January-14			Jibar Tradeable Future	5.23	94.7700	94.7700	94.7700	1,000.00
06/01/2014	JBAF On	19-February-14			Jibar Tradeable Future	5.26	94.7400	94.7400	94.7400	0.00
06/01/2014	JBAF On	19-March-14			Jibar Tradeable Future	5.33	94.6700	94.6700	94.6700	0.00
06/01/2014	JBAF On	16-April-14			Jibar Tradeable Future	5.40	94.6100	94.6000	94.6100	0.00
06/01/2014	JBAF On	21-May-14			Jibar Tradeable Future	5.51	94.4900	94.4900	94.4900	0.00
06/01/2014	JBAF On	18-June-14			Jibar Tradeable Future	5.61	94.4100	94.3900	94.4100	1,000.00
06/01/2014	JBAF On	17-September-14			Jibar Tradeable Future	5.95	94.0600	94.0500	94.0600	1,000.00
06/01/2014	JBAF On	17-December-14			Jibar Tradeable Future	6.29	93.7300	93.7100	93.7300	0.00
06/01/2014	JBAF On	18-March-15			Jibar Tradeable Future	6.60	93.4300	93.4000	93.4300	150.00
06/01/2014	JBAF On	17-June-15			Jibar Tradeable Future	6.90	93.1200	93.1000	93.1200	3,200.00
06/01/2014	JBAF On	16-September-15			Jibar Tradeable Future	7.20	92.8400	92.8000	92.8400	0.00
06/01/2014	JBAF On	15-December-15			Jibar Tradeable Future	7.50	92.5500	92.5000	92.5500	0.00
06/01/2014	R023 On	06-February-14			Bond Future	7.99	102.0099	101.9533	102.0099	11,257.00
06/01/2014	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R023 On	06-February-14	7.85	Put	Bond Future	912	1	1	1	0.00
06/01/2014	R023 On	06-February-14	7.86	Put	Bond Future	849	1	1	1	0.00
06/01/2014	R023 On	06-February-14	7.84	Put	Bond Future	976	1	1	1	0.00
06/01/2014	R023 On	08-May-14			Bond Future	8.10	99.4350	99.3778	99.4350	0.00
06/01/2014	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R023 On	08-May-14	7.61	Put	Bond Future	3049	3	3	3	0.00
06/01/2014	R023 On	08-May-14	7.60	Put	Bond Future	3113	3	3	3	0.00
06/01/2014	R023 On	08-May-14	7.59	Put	Bond Future	3177	3	3	3	0.00
06/01/2014	R157 On	06-February-14			Bond Future	6.27	116.3203	116.3061	116.3203	32,191.00
06/01/2014	R157 On	06-February-14	5.64	Call	Bond Future	28	0	0	0	0.00
06/01/2014	R157 On	06-February-14	5.66	Call	Bond Future	31	0	0	0	0.00
06/01/2014	R157 On	06-February-14	5.65	Call	Bond Future	29	0	0	0	0.00
06/01/2014	R157 On	06-February-14	5.65	Put	Bond Future	1034	1	1	1	0.00

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06/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	1048	1	1	1	0.00
06/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	1019	1	1	1	0.00
06/01/2014	R157 On 08-May-14			Bond Future	6.47	111.0424	111.0283	111.0424	0.00
06/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	64	0	0	0	0.00
06/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	62	0	0	0	0.00
06/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	61	0	0	0	0.00
06/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1788	2	2	2	0.00
06/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1776	2	2	2	0.00
06/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1800	2	2	2	0.00
06/01/2014	R157 On 07-August-14			Bond Future	6.70	112.5467	112.5306	112.5467	0.00
06/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	657	1	1	1	0.00
06/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	663	1	1	1	0.00
06/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	668	1	1	1	0.00
06/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	618	1	1	1	0.00
06/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	613	1	1	1	0.00
06/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	608	1	1	1	0.00
06/01/2014	R157 On 06-November-14			Bond Future	7.04	107.3107	107.2959	107.3107	0.00
06/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	334	0	0	0	0.00
06/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	331	0	0	0	0.00
06/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	337	0	0	0	0.00
06/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	1040	1	1	1	0.00
06/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	1051	1	1	1	0.00
06/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	1045	1	1	1	0.00
06/01/2014	R186 On 06-February-14			Bond Future	8.31	118.6946	118.6154	118.6946	61,546.00
06/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	364	0	0	0	0.00
06/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	4367	4	4	4	0.00
06/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	351	0	0	0	0.00
06/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	378	0	0	0	0.00
06/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	5363	5	5	5	0.00
06/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	5284	5	5	5	0.00
06/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	579	1	1	1	250.00
06/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	5442	5	5	5	0.00
06/01/2014	R186 On 08-May-14			Bond Future	8.41	120.2555	120.1756	120.2555	740.00
06/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	589	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	4370	4	4	4	0.00
06/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	600	1	1	1	0.00
06/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	8325	8	8	8	0.00
06/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	3324	3	3	3	8,000.00
06/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	578	1	1	1	0.00
06/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	1184	1	1	1	1,933.00
06/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	6893	7	7	7	0.00
06/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	12539	12	13	12	0.00
06/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3592	4	4	4	1,933.00
06/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	12452	12	12	12	0.00
06/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	1996	2	2	2	400.00
06/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1446	1	1	1	8,000.00
06/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	12626	13	13	13	0.00
06/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	9307	9	9	9	0.00
06/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4686	5	5	5	0.00
06/01/2014	R186 On 07-August-14			Bond Future	8.51	116.5939	116.5110	116.5939	0.00
06/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	3970	4	4	4	0.00
06/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	4045	4	4	4	0.00
06/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	4007	4	4	4	0.00
06/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	6694	7	7	7	0.00
06/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	5722	6	6	6	0.00
06/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	5818	6	6	6	0.00
06/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	5770	6	6	6	0.00
06/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3340	3	3	3	840.00
06/01/2014	R186 On 06-November-14			Bond Future	8.61	118.2229	118.1405	118.2229	0.00
06/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	8109	8	8	8	0.00
06/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	3861	4	4	4	0.00
06/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	3927	4	4	4	0.00
06/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	3894	4	4	4	0.00
06/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	7712	8	8	8	0.00
06/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	7765	8	8	8	0.00
06/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	7661	8	8	8	0.00
06/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3657	4	4	4	2,010.00
06/01/2014	R197 On 06-February-14			Bond Future	277.15	277.1431	277.1453	277.1431	2,049.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	2855	3	3	3	0.00
06/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	2865	3	3	3	0.00
06/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	2845	3	3	3	0.00
06/01/2014	R201 On 06-February-14			Bond Future	5.07	104.3191	104.2853	104.3191	0.00
06/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	227	0	0	0	0.00
06/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	233	0	0	0	0.00
06/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	238	0	0	0	0.00
06/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	82	0	0	0	0.00
06/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	80	0	0	0	0.00
06/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	85	0	0	0	0.00
06/01/2014	R201 On 08-May-14			Bond Future	4.98	105.6909	105.6569	105.6909	0.00
06/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	169	0	0	0	0.00
06/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	172	0	0	0	0.00
06/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	167	0	0	0	0.00
06/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	307	0	0	0	0.00
06/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	304	0	0	0	0.00
06/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	311	0	0	0	0.00
06/01/2014	R201 On 07-August-14			Bond Future	4.61	102.7137	102.6777	102.7137	0.00
06/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	356	0	0	0	0.00
06/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	361	0	0	0	0.00
06/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	358	0	0	0	0.00
06/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	109	0	0	0	0.00
06/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	107	0	0	0	0.00
06/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	106	0	0	0	0.00
06/01/2014	R202 On 06-February-14			Bond Future	214.13	214.1242	214.1281	214.1242	44,679.00
06/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	5138	5	5	5	0.00
06/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	5118	5	5	5	0.00
06/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	5128	5	5	5	0.00
06/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
06/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
06/01/2014	R203 On 06-February-14			Bond Future	7.05	107.1840	107.1394	107.1840	10,389.00
06/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	3	0	0	0	16.00
06/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	12	0	0	0	0.00
06/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	302	0	0	0	13.00
06/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	10	0	0	0	0.00
06/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	11	0	0	0	0.00
06/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3585	4	4	4	0.00
06/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	2961	3	3	3	0.00
06/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	2897	3	3	3	0.00
06/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	969	1	1	1	0.00
06/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	2929	3	3	3	0.00
06/01/2014	R203 On 08-May-14			Bond Future	7.20	104.4333	104.3884	104.4333	0.00
06/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	74	0	0	0	0.00
06/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	683	1	1	1	29.00
06/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	71	0	0	0	0.00
06/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	72	0	0	0	0.00
06/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1479	2	1	2	16.00
06/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4523	4	5	4	0.00
06/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	872	1	1	1	0.00
06/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4493	4	4	4	0.00
06/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4464	4	4	4	0.00
06/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1749	2	2	2	0.00
06/01/2014	R203 On 07-August-14			Bond Future	7.35	105.8479	105.8008	105.8479	0.00
06/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1357	1	1	1	0.00
06/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1344	1	1	1	0.00
06/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1330	1	1	1	0.00
06/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	802	1	1	1	46.00
06/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1482	1	1	1	0.00
06/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1468	1	1	1	0.00
06/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1496	1	1	1	0.00
06/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2224	2	2	2	0.00
06/01/2014	R203 On 06-November-14			Bond Future	7.52	103.1657	103.1194	103.1657	0.00
06/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	849	1	1	1	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	866	1	1	1	0.00
06/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	857	1	1	1	0.00
06/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2600	3	3	3	0.00
06/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2566	3	3	3	0.00
06/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2583	3	3	3	0.00
06/01/2014	R204 On 06-February-14			Bond Future	7.30	104.0277	103.9282	104.0277	29,549.00
06/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	21	0	0	0	0.00
06/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	23	0	0	0	0.00
06/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	24	0	0	0	0.00
06/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	3815	4	4	4	0.00
06/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	3773	4	4	4	0.00
06/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	3856	4	4	4	0.00
06/01/2014	R204 On 08-May-14			Bond Future	7.44	105.3958	105.2951	105.3958	0.00
06/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	137	0	0	0	0.00
06/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	134	0	0	0	0.00
06/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	140	0	0	0	0.00
06/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	5714	6	6	6	0.00
06/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	5753	6	6	6	0.00
06/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	5676	6	6	6	0.00
06/01/2014	R204 On 07-August-14			Bond Future	7.57	102.7925	102.6889	102.7925	0.00
06/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1828	2	2	2	0.00
06/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2463	3	2	3	0.00
06/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1846	2	2	2	0.00
06/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1811	2	2	2	0.00
06/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1696	2	2	2	530.00
06/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2296	2	2	2	0.00
06/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2257	2	2	2	0.00
06/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2276	2	2	2	0.00
06/01/2014	R204 On 06-November-14			Bond Future	7.71	104.2285	104.1249	104.2285	0.00
06/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1367	1	1	1	0.00
06/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1380	1	1	1	0.00
06/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	2972	3	3	3	0.00
06/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1355	1	1	1	0.00
06/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	3874	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	1993	2	2	2	1,270.00
06/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	3851	4	4	4	0.00
06/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	3898	4	4	4	0.00
06/01/2014	R207 On 06-February-14			Bond Future	7.59	98.9835	98.9180	98.9835	22,098.00
06/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	32	0	0	0	0.00
06/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	31	0	0	0	0.00
06/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	34	0	0	0	0.00
06/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	4547	4	5	4	0.00
06/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	4595	5	5	5	0.00
06/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	4499	4	4	4	0.00
06/01/2014	R207 On 08-May-14			Bond Future	7.72	100.2852	100.2190	100.2852	0.00
06/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	151	0	0	0	0.00
06/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	154	0	0	0	0.00
06/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	148	0	0	0	0.00
06/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	7241	7	7	7	0.00
06/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7287	7	7	7	0.00
06/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	7196	7	7	7	0.00
06/01/2014	R207 On 07-August-14			Bond Future	7.85	98.0034	97.9348	98.0034	0.00
06/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	2129	2	2	2	0.00
06/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	2169	2	2	2	0.00
06/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	2149	2	2	2	0.00
06/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	2792	3	3	3	0.00
06/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	2816	3	3	3	0.00
06/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	2769	3	3	3	0.00
06/01/2014	R207 On 06-November-14			Bond Future	7.97	99.3726	99.3043	99.3726	0.00
06/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1855	2	2	2	0.00
06/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1824	2	2	2	0.00
06/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1840	2	2	2	0.00
06/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4468	4	4	4	0.00
06/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4441	4	4	4	0.00
06/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4414	4	4	4	0.00
06/01/2014	R208 On 06-February-14			Bond Future	7.76	97.0906	97.0437	97.0906	11,157.00
06/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	19	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
06/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	21	0	0	0	0.00
06/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	20	0	0	0	0.00
06/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	5450	5	5	5	0.00
06/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	5395	5	5	5	0.00
06/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	5505	5	6	5	0.00
06/01/2014	R208 On 08-May-14			Bond Future	7.87	94.9715	94.9241	94.9715	0.00
06/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	131	0	0	0	0.00
06/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	138	0	0	0	0.00
06/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	134	0	0	0	0.00
06/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	8529	8	9	8	0.00
06/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	8423	8	8	8	0.00
06/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	8476	8	8	8	0.00
06/01/2014	R208 On 07-August-14			Bond Future	7.98	96.2579	96.2085	96.2579	0.00
06/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	2233	2	2	2	0.00
06/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3451	3	3	3	0.00
06/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	2211	2	2	2	0.00
06/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	2256	2	2	2	0.00
06/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	2009	2	2	2	630.00
06/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	3125	3	3	3	0.00
06/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	3098	3	3	3	0.00
06/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3152	3	3	3	0.00
06/01/2014	R208 On 06-November-14			Bond Future	8.10	94.2059	94.1571	94.2059	0.00
06/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1761	2	2	2	0.00
06/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1795	2	2	2	0.00
06/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1778	2	2	2	0.00
06/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	4137	4	4	4	0.00
06/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	4883	5	5	5	0.00
06/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2258	2	2	2	1,520.00
06/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	4915	5	5	5	0.00
06/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	4851	5	5	5	0.00
06/01/2014	R209 On 06-February-14			Bond Future	9.11	75.3015	75.2340	75.3015	23,535.00
06/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	357	0	0	0	0.00
06/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	383	0	0	0	0.00
06/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	370	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
06/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4809	5	5	5	0.00
06/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	4673	5	5	5	0.00
06/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	4741	5	5	5	0.00
06/01/2014	R209 On 08-May-14			Bond Future	9.21	73.1473	73.0791	73.1473	0.00
06/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5068	5	5	5	0.00
06/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	477	1	0	1	0.00
06/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	4523	5	5	5	0.00
06/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	468	0	0	0	0.00
06/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5592	6	6	6	0.00
06/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1403	1	1	1	640.00
06/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2707	3	3	3	640.00
06/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	6043	6	6	6	0.00
06/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	460	0	0	0	0.00
06/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	11511	11	12	11	0.00
06/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2444	2	2	2	640.00
06/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	11592	12	12	12	0.00
06/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2093	2	2	2	883.00
06/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	11429	11	11	11	0.00
06/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4246	4	4	4	0.00
06/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1807	2	2	2	7,262.00
06/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1594	2	2	2	10,000.00
06/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6858	7	7	7	0.00
06/01/2014	R209 On 07-August-14			Bond Future	9.30	74.1381	74.0680	74.1381	0.00
06/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3655	4	4	4	0.00
06/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3687	4	4	4	0.00
06/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3624	4	4	4	0.00
06/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5439	5	5	5	0.00
06/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5525	6	6	6	0.00
06/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5482	5	5	5	0.00
06/01/2014	R209 On 06-November-14			Bond Future	9.39	72.0289	71.9587	72.0289	0.00
06/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	3964	4	4	4	0.00
06/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4024	4	4	4	0.00
06/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	3994	4	4	4	0.00
06/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	6884	7	7	7	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2014	R209 On	06-November-14	9.01	Put	Bond Future	6794	7	7	7	0.00
06/01/2014	R209 On	06-November-14	9.00	Put	Bond Future	6839	7	7	7	0.00
06/01/2014	R210 On	06-February-14			Bond Future	161.51	161.5112	161.5139	161.5112	1,319.00
06/01/2014	R210 On	06-February-14	161.49	Call	Bond Future	24	0	0	0	0.00
06/01/2014	R210 On	06-February-14	161.51	Call	Bond Future	4	0	0	0	0.00
06/01/2014	R210 On	06-February-14	161.50	Call	Bond Future	14	0	0	0	0.00
06/01/2014	R210 On	06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
06/01/2014	R210 On	06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
06/01/2014	R210 On	06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
06/01/2014	R211 On	06-February-14			Bond Future	129.05	129.0542	129.0500	129.0542	2,022.00
06/01/2014	R211 On	06-February-14	129.01	Call	Bond Future	40	0	0	0	0.00
06/01/2014	R211 On	06-February-14	129.00	Call	Bond Future	50	0	0	0	0.00
06/01/2014	R211 On	06-February-14	128.99	Call	Bond Future	60	0	0	0	0.00
06/01/2014	R211 On	06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
06/01/2014	R211 On	06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
06/01/2014	R211 On	06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
06/01/2014	R212 On	06-February-14			Bond Future	131.28	131.2777	131.2782	131.2777	21,791.00
06/01/2014	R212 On	06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R212 On	06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R212 On	06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R212 On	06-February-14	132.99	Put	Bond Future	1712	2	2	2	0.00
06/01/2014	R212 On	06-February-14	133.01	Put	Bond Future	1732	2	2	2	0.00
06/01/2014	R212 On	06-February-14	133.00	Put	Bond Future	1722	2	2	2	0.00
06/01/2014	R213 On	06-February-14			Bond Future	8.91	86.6352	86.5665	86.6352	21,529.00
06/01/2014	R213 On	06-February-14	8.31	Call	Bond Future	341	0	0	0	0.00
06/01/2014	R213 On	06-February-14	8.30	Call	Bond Future	329	0	0	0	0.00
06/01/2014	R213 On	06-February-14	8.29	Call	Bond Future	318	0	0	0	0.00
06/01/2014	R213 On	06-February-14	8.30	Put	Bond Future	5181	5	5	5	0.00
06/01/2014	R213 On	06-February-14	8.31	Put	Bond Future	5110	5	5	5	0.00
06/01/2014	R213 On	06-February-14	8.29	Put	Bond Future	5252	5	5	5	0.00
06/01/2014	R213 On	08-May-14			Bond Future	9.01	84.2371	84.1676	84.2371	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
06/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	521	1	1	1	0.00
06/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	512	1	1	1	0.00
06/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	530	1	1	1	0.00
06/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	11656	12	12	12	0.00
06/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	11736	12	12	12	0.00
06/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	11576	12	12	12	0.00
06/01/2014	R213 On 07-August-14			Bond Future	9.11	85.3781	85.3064	85.3781	0.00
06/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	3761	4	4	4	0.00
06/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	3825	4	4	4	0.00
06/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	3793	4	4	4	0.00
06/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5700	6	6	6	0.00
06/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5656	6	6	6	0.00
06/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5744	6	6	6	0.00
06/01/2014	R213 On 06-November-14			Bond Future	9.20	83.0325	82.9609	83.0325	0.00
06/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4191	4	4	4	0.00
06/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4253	4	4	4	0.00
06/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4222	4	4	4	0.00
06/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6826	7	7	7	0.00
06/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	6871	7	7	7	0.00
06/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6782	7	7	7	0.00
06/01/2014	R214 On 06-February-14			Bond Future	9.21	76.1248	76.0552	76.1248	5,455.00
06/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	1189	1	1	1	0.00
06/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	1160	1	1	1	0.00
06/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	1132	1	1	1	0.00
06/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2834	3	3	3	0.00
06/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2885	3	3	3	0.00
06/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2783	3	3	3	0.00
06/01/2014	R214 On 08-May-14			Bond Future	9.31	73.8411	73.7708	73.8411	0.00
06/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2670	3	3	3	0.00
06/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2701	3	3	3	0.00
06/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2640	3	3	3	0.00
06/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4988	5	5	5	0.00
06/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	5037	5	5	5	0.00
06/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	5085	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2014	R248 On 06-February-14			Bond Future	9.28	98.6865	98.5480	98.6865	12,135.00
06/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	1849	2	2	2	0.00
06/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	1747	2	2	2	0.00
06/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	1646	2	2	2	0.00
06/01/2014	R248 On 08-May-14			Bond Future	9.37	95.5625	95.4224	95.5625	1,375.00
06/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
06/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	3165	3	3	3	0.00
06/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	3063	3	3	3	0.00
06/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	3268	3	3	3	0.00