



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/05/2014 TO: 30/05/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	2025 On 07-August-14			Bond Future	117.11	116.9597	117.1099	116.9597	0.00
30/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	8120	8	8	8	0.00
30/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	8100	8	8	8	0.00
30/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	8110	8	8	8	0.00
30/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2025 On 06-November-14			Bond Future	118.89	118.7417	118.8942	118.7417	0.00
30/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	1904	2	2	2	0.00
30/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	1884	2	2	2	0.00
30/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	1894	2	2	2	0.00
30/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2030 On 07-August-14			Bond Future	8.92	93.5762	92.6519	93.5762	4,308.00
30/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	583	2	1	2	0.00
30/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	738	2	1	2	0.00
30/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	660	2	1	2	0.00
30/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2014	2030 On 06-November-14			Bond Future	9.00	94.9913	94.0531	94.9913	0.00
30/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	1	0	1	0.00
30/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	114	1	0	1	0.00
30/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	37	1	0	1	0.00
30/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	40	0	0	0	0.00
30/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2030 On 05-February-15			Bond Future	9.07	92.4861	91.5311	92.4861	0.00
30/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	1264	2	1	2	0.00
30/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	1413	2	1	2	0.00
30/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	1339	2	1	2	0.00
30/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 07-August-14			Bond Future	9.20	94.6463	93.6409	94.6463	10,102.00
30/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	1477	0	1	0	0.00
30/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	1385	0	1	0	0.00
30/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	1294	0	1	0	0.00
30/05/2014	2037 On 06-November-14			Bond Future	9.28	96.0776	95.0571	96.0776	0.00
30/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	3484	5	3	5	0.00
30/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	3649	5	4	5	0.00
30/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	3566	5	4	5	0.00
30/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 05-February-15			Bond Future	9.36	93.3391	92.3005	93.3391	0.00
30/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	1143	2	1	2	0.00
30/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	1312	2	1	2	0.00
30/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	1228	2	1	2	0.00
30/05/2014	2037 On 05-February-15	9.50	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
30/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2038 On 07-August-14			Bond Future	121.02	121.4362	121.0244	121.4362	725.00
30/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	15014	15	15	15	0.00
30/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	15024	15	15	15	0.00
30/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	15034	15	15	15	0.00
30/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2038 On 06-November-14			Bond Future	122.87	123.2862	122.8685	123.2862	0.00
30/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	2879	3	3	3	0.00
30/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	2859	3	3	3	0.00
30/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	2869	3	3	3	0.00
30/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2046 On 07-August-14			Bond Future	120.76	120.7244	120.7639	120.7244	5,218.00
30/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	16314	16	16	16	0.00
30/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	16324	16	16	16	0.00
30/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	16334	16	16	16	0.00
30/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2046 On 06-November-14			Bond Future	121.26	121.2182	121.2582	121.2182	0.00
30/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	16828	17	17	17	0.00
30/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	16808	17	17	17	0.00
30/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	16818	17	17	17	0.00
30/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2050 On 07-August-14			Bond Future	126.37	126.3229	126.3651	126.3229	2,720.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	14365	14	14	14	0.00
30/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	14375	14	14	14	0.00
30/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	14355	14	14	14	0.00
30/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2050 On 06-November-14			Bond Future	128.29	128.2474	128.2900	128.2474	0.00
30/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	2280	2	2	2	0.00
30/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	2290	2	2	2	0.00
30/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	2300	2	2	2	0.00
30/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	AL12 On 07-August-14			Index Future	492.44	497.4250	492.4350	497.4250	0.00
30/05/2014	AL12 On 06-November-14			Index Future	499.88	504.9420	499.8760	504.9420	0.00
30/05/2014	AL12 On 05-February-15			Index Future	507.76	512.9190	507.7640	512.9190	0.00
30/05/2014	AL37 On 07-August-14			Index Future	423.74	425.6110	423.7380	425.6110	0.00
30/05/2014	AL37 On 06-November-14			Index Future	430.14	432.0430	430.1410	432.0430	0.00
30/05/2014	AL7T On 07-August-14			Index Future	498.02	501.7920	498.0160	501.7920	1.00
30/05/2014	AL7T On 06-November-14			Index Future	505.54	509.3750	505.5420	509.3750	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
30/05/2014	ALBI On 07-August-14			Index Future	451.83	454.9720	451.8300	454.9720	647.00
30/05/2014	ALBI On 06-November-14			Index Future	458.66	461.8470	458.6580	461.8470	0.00
30/05/2014	ALBI On 05-February-15			Index Future	465.90	469.1440	465.8950	469.1440	0.00
30/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C211 On 31-January-17			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
30/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	EL28 On 07-August-14			Bond Future	123.07	123.7584	123.0730	123.7584	0.00
30/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9063	10	9	10	0.00
30/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9073	10	9	10	0.00
30/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9083	10	9	10	0.00
30/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	EL28 On 06-November-14			Bond Future	123.47	124.1624	123.4666	124.1624	0.00
30/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1467	2	1	2	0.00
30/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1477	2	1	2	0.00
30/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1457	2	1	2	0.00
30/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	ES33 On 07-August-14			Bond Future	9.82	84.0783	83.2281	84.0783	6,220.00
30/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2350	3	2	3	0.00
30/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2419	3	2	3	0.00
30/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2281	3	2	3	0.00
30/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
30/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
30/05/2014	ES33 On 07-August-14	10.14	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
30/05/2014	ES33 On 06-November-14			Bond Future	9.92	81.5641	80.7011	81.5641	0.00
30/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2561	3	3	3	0.00
30/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2628	3	3	3	0.00
30/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2695	4	3	4	0.00
30/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
30/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
30/05/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
30/05/2014	ES33 On 05-February-15			Bond Future	10.02	82.8540	81.9756	82.8540	0.00
30/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	0	1	0	1	0.00
30/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	0	1	0	1	0.00
30/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	0	1	0	1	0.00
30/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	151	0	0	0	0.00
30/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	82	0	0	0	0.00
30/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	222	0	0	0	0.00
30/05/2014	GOVI On 07-August-14			GOVI	450.96	453.9560	450.9580	453.9560	509.00
30/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
30/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
30/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
30/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	90320	6	9	6	0.00
30/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	90420	6	9	6	0.00
30/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	90520	6	9	6	0.00
30/05/2014	GOVI On 06-November-14			GOVI	457.77	460.8160	457.7730	460.8160	28.00
30/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	87830	12	9	12	0.00
30/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	87630	12	9	12	0.00
30/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	87730	12	9	12	0.00
30/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
30/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
30/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
30/05/2014	GOVI On 05-February-15			GOVI	465.00	468.0960	464.9960	468.0960	0.00
30/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	50060	8	5	8	0.00
30/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	49860	8	5	8	0.00
30/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	49960	8	5	8	0.00
30/05/2014	GOVI On 05-February-15	460.00	Put	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
30/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
30/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
30/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	142.05	141.8794	142.0459	141.8794	635.00
30/05/2014	IGOV On 07-August-14			Index Future	215.04	215.3900	215.0410	215.3900	1,268.00
30/05/2014	IGOV On 06-November-14			Index Future	218.32	218.6710	218.3170	218.6710	87.00
30/05/2014	IGOV On 05-February-15			Index Future	221.79	222.1520	221.7880	222.1520	0.00
30/05/2014	ILBI On 07-August-14			Index Future	583.57	584.4670	583.5660	584.4670	210.00
30/05/2014	ILBI On 06-November-14			Index Future	592.43	593.3440	592.4280	593.3440	0.00
30/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/05/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.81	94.2200	94.1900	94.2200	2,000.00
30/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.86	94.1700	94.1400	94.1700	545.00
30/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.06	93.9700	93.9400	93.9700	0.00
30/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.13	93.9000	93.8700	93.9000	1,000.00
30/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.26	93.7700	93.7400	93.7700	0.00
30/05/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.33	93.7200	93.6700	93.7200	0.00
30/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.44	93.5800	93.5600	93.5800	0.00
30/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.71	93.3400	93.2900	93.3400	2,850.00
30/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.93	93.1200	93.0700	93.1200	5,000.00
30/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.10	92.9600	92.9000	92.9600	0.00
30/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.25	92.8000	92.7500	92.8000	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
30/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.41	92.6500	92.5900	92.6500	0.00
30/05/2014	R023 On 07-August-14			Bond Future	8.24	101.2468	100.5135	101.2468	12,508.00
30/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	2351	3	2	3	0.00
30/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	2428	3	2	3	0.00
30/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	2389	3	2	3	0.00
30/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	869	1	1	1	0.00
30/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	830	1	1	1	0.00
30/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	849	1	1	1	0.00
30/05/2014	R023 On 06-November-14			Bond Future	8.33	98.8564	98.1122	98.8564	0.00
30/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	3185	4	3	4	0.00
30/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	3219	4	3	4	0.00
30/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	3150	4	3	4	0.00
30/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1624	1	2	1	0.00
30/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1602	1	2	1	0.00
30/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1646	1	2	1	0.00
30/05/2014	R023 On 05-February-15			Bond Future	8.41	100.4193	99.6612	100.4193	0.00
30/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	3941	5	4	5	0.00
30/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	3974	5	4	5	0.00
30/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	3907	4	4	4	0.00
30/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	2069	2	2	2	0.00
30/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	2047	2	2	2	0.00
30/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	2090	2	2	2	0.00
30/05/2014	R157 On 07-August-14			Bond Future	6.81	112.5339	112.4125	112.5339	6,048.00
30/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	162	0	0	0	0.00
30/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	167	0	0	0	0.00
30/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	172	0	0	0	0.00
30/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	241	0	0	0	0.00
30/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	235	0	0	0	0.00
30/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	229	0	0	0	0.00
30/05/2014	R157 On 06-November-14			Bond Future	7.04	107.4219	107.2987	107.4219	0.00
30/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	60	0	0	0	0.00
30/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	59	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
30/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	61	0	0	0	0.00
30/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	762	1	1	1	0.00
30/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	776	1	1	1	0.00
30/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	769	1	1	1	0.00
30/05/2014	R157 On 05-February-15			Bond Future	7.35	109.1211	108.9938	109.1211	0.00
30/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	913	1	1	1	0.00
30/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	922	1	1	1	0.00
30/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	918	1	1	1	0.00
30/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	102	0	0	0	0.00
30/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	103	0	0	0	0.00
30/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	100	0	0	0	0.00
30/05/2014	R186 On 07-August-14			Bond Future	8.37	118.8465	117.7167	118.8465	46,177.00
30/05/2014	R186 On 07-August-14	8.00	Call	Bond Future	904	1	1	1	105.00
30/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	1811	2	2	2	0.00
30/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	1890	3	2	3	0.00
30/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	1660	2	2	2	1,200.00
30/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	1850	3	2	3	0.00
30/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	7033	8	7	8	0.00
30/05/2014	R186 On 07-August-14	8.43	Call	Bond Future	2402	3	2	3	0.00
30/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	3800	5	4	5	0.00
30/05/2014	R186 On 07-August-14	7.60	Call	Bond Future	259	0	0	0	210.00
30/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	5144	6	5	6	0.00
30/05/2014	R186 On 07-August-14	8.00	Put	Bond Future	4054	3	4	3	0.00
30/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	2361	2	2	2	0.00
30/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	2453	2	2	2	0.00
30/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	265	0	0	0	2,100.00
30/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	2407	2	2	2	0.00
30/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	2644	2	3	2	0.00
30/05/2014	R186 On 07-August-14	8.43	Put	Bond Future	1859	1	2	1	105.00
30/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	1020	1	1	1	1,000.00
30/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	585	0	1	0	840.00
30/05/2014	R186 On 07-August-14	7.60	Put	Bond Future	6993	6	7	6	0.00
30/05/2014	R186 On 06-November-14			Bond Future	8.44	120.6428	119.4961	120.6428	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
30/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	6981	8	7	8	0.00
30/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	2143	3	2	3	0.00
30/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	2208	3	2	3	0.00
30/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	2175	3	2	3	0.00
30/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	4638	4	5	4	0.00
30/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	4586	4	5	4	0.00
30/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	4691	4	5	4	0.00
30/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	1173	1	1	1	2,010.00
30/05/2014	R186 On 05-February-15			Bond Future	8.52	117.2540	116.0868	117.2540	0.00
30/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	5095	6	5	6	0.00
30/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	5141	6	5	6	0.00
30/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	5050	6	5	6	0.00
30/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	3214	3	3	3	0.00
30/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	3181	3	3	3	0.00
30/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	3248	3	3	3	0.00
30/05/2014	R197 On 07-August-14			Bond Future	284.60	284.5058	284.5960	284.5058	905.00
30/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	14596	15	15	15	0.00
30/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	14586	14	15	14	0.00
30/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	14606	15	15	15	0.00
30/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R197 On 06-November-14			Bond Future	288.93	288.8397	288.9315	288.8397	0.00
30/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	3932	4	4	4	0.00
30/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	3942	4	4	4	0.00
30/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	3922	4	4	4	0.00
30/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R201 On 07-August-14			Bond Future	6.18	102.1675	102.1106	102.1675	0.00
30/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	62	0	0	0	0.00
30/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	63	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
30/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	62	0	0	0	0.00
30/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	381	0	0	0	0.00
30/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	378	0	0	0	0.00
30/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	376	0	0	0	0.00
30/05/2014	R202 On 07-August-14			Bond Future	227.50	228.1089	227.5038	228.1089	44,627.00
30/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	19615	20	20	20	0.00
30/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	19596	20	20	20	0.00
30/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	19605	20	20	20	0.00
30/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	101	0	0	0	0.00
30/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	101	0	0	0	0.00
30/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	102	0	0	0	0.00
30/05/2014	R202 On 06-November-14			Bond Future	230.97	231.5840	230.9695	231.5840	0.00
30/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	3980	5	4	5	0.00
30/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	3970	5	4	5	0.00
30/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	3960	5	4	5	0.00
30/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R203 On 07-August-14			Bond Future	7.42	105.9399	105.6034	105.9399	24,254.00
30/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	408	1	0	1	0.00
30/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	396	1	0	1	0.00
30/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	76	0	0	0	46.00
30/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	385	1	0	1	0.00
30/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	733	1	1	1	0.00
30/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	716	1	1	1	0.00
30/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	749	1	1	1	0.00
30/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1696	1	2	1	0.00
30/05/2014	R203 On 06-November-14			Bond Future	7.55	103.3776	103.0360	103.3776	0.00
30/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	294	0	0	0	14.00
30/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	214	0	0	0	45.00
30/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	224	0	0	0	0.00
30/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	219	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
30/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1765	2	2	2	0.00
30/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	2049	2	2	2	0.00
30/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	2007	2	2	2	0.00
30/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	2028	2	2	2	0.00
30/05/2014	R203 On 05-February-15			Bond Future	7.69	105.0121	104.6631	105.0121	0.00
30/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1074	1	1	1	55.00
30/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2030	2	2	2	0.00
30/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2013	2	2	2	0.00
30/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2047	2	2	2	0.00
30/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	498	0	0	0	0.00
30/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	492	0	0	0	0.00
30/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	1066	1	1	1	0.00
30/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	505	0	1	0	0.00
30/05/2014	R204 On 07-August-14			Bond Future	7.63	102.8659	102.4628	102.8659	18,926.00
30/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	502	1	1	1	0.00
30/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	516	1	1	1	0.00
30/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1102	1	1	1	0.00
30/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	488	1	0	1	0.00
30/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	561	0	1	0	530.00
30/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	1199	1	1	1	0.00
30/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	1176	1	1	1	0.00
30/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	1153	1	1	1	0.00
30/05/2014	R204 On 06-November-14			Bond Future	7.74	104.4207	104.0115	104.4207	0.00
30/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	316	0	0	0	0.00
30/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	323	0	0	0	0.00
30/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	1708	2	2	2	0.00
30/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	309	0	0	0	0.00
30/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	2936	3	3	3	0.00
30/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	844	1	1	1	1,270.00
30/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	2965	3	3	3	0.00
30/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	2908	3	3	3	0.00
30/05/2014	R204 On 05-February-15			Bond Future	7.84	102.0363	101.6186	102.0363	0.00
30/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2308	3	2	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
30/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2288	3	2	3	0.00
30/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2329	3	2	3	0.00
30/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	971	1	1	1	0.00
30/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	982	1	1	1	0.00
30/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	994	1	1	1	0.00
30/05/2014	R207 On 07-August-14			Bond Future	7.88	98.2982	97.7888	98.2982	30,770.00
30/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	652	1	1	1	0.00
30/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	668	1	1	1	0.00
30/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	685	1	1	1	0.00
30/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	1457	1	1	1	0.00
30/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	1431	1	1	1	0.00
30/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	1484	1	1	1	0.00
30/05/2014	R207 On 06-November-14			Bond Future	7.98	99.7843	99.2672	99.7843	0.00
30/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	567	1	1	1	0.00
30/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	589	1	1	1	0.00
30/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	578	1	1	1	0.00
30/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	3247	3	3	3	0.00
30/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	3216	3	3	3	0.00
30/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	3185	3	3	3	0.00
30/05/2014	R207 On 05-February-15			Bond Future	8.08	97.7204	97.1932	97.7204	0.00
30/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	2867	3	3	3	0.00
30/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	2917	3	3	3	0.00
30/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	2892	3	3	3	0.00
30/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1261	1	1	1	0.00
30/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1248	1	1	1	0.00
30/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1275	1	1	1	0.00
30/05/2014	R208 On 07-August-14			Bond Future	8.03	96.5037	95.9521	96.5037	13,421.00
30/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	668	1	1	1	0.00
30/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	1850	2	2	2	0.00
30/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	686	1	1	1	0.00
30/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	651	1	1	1	0.00
30/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	665	1	1	1	630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1784	2	2	2	0.00
30/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1816	2	2	2	0.00
30/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1849	2	2	2	0.00
30/05/2014	R208 On 06-November-14			Bond Future	8.13	94.5640	94.0041	94.5640	0.00
30/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	601	1	1	1	0.00
30/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	625	1	1	1	0.00
30/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	613	1	1	1	0.00
30/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	2812	3	3	3	0.00
30/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	3871	4	4	4	0.00
30/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	3834	3	4	3	0.00
30/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	1086	1	1	1	1,520.00
30/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	3908	4	4	4	0.00
30/05/2014	R208 On 05-February-15			Bond Future	8.22	96.0592	95.4886	96.0592	0.00
30/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	2908	3	3	3	0.00
30/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	2962	3	3	3	0.00
30/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	2935	3	3	3	0.00
30/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1684	2	2	2	0.00
30/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1666	2	2	2	0.00
30/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1648	2	2	2	0.00
30/05/2014	R209 On 07-August-14			Bond Future	9.12	76.2715	75.4028	76.2715	25,211.00
30/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	1757	2	2	2	0.00
30/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	1791	2	2	2	0.00
30/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	1825	2	2	2	0.00
30/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	2242	2	2	2	0.00
30/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	2323	2	2	2	0.00
30/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	2283	2	2	2	0.00
30/05/2014	R209 On 06-November-14			Bond Future	9.19	74.2777	73.3960	74.2777	0.00
30/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	6632	7	7	7	0.00
30/05/2014	R209 On 06-November-14	9.50	Call	Bond Future	4345	5	4	5	0.00
30/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	2331	3	2	3	2,050.00
30/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	6872	8	7	8	0.00
30/05/2014	R209 On 06-November-14	8.50	Call	Bond Future	1198	2	1	2	5,500.00
30/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	6389	7	6	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
30/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	2454	3	2	3	0.00
30/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	2648	3	3	3	2,050.00
30/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	4687	5	5	5	0.00
30/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	2518	3	3	3	0.00
30/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	2486	3	2	3	1,640.00
30/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	1177	1	1	1	2,050.00
30/05/2014	R209 On 06-November-14	8.50	Put	Bond Future	6504	6	7	6	0.00
30/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	1097	1	1	1	1,640.00
30/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	1017	1	1	1	2,050.00
30/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	3894	4	4	4	0.00
30/05/2014	R209 On 06-November-14	9.50	Put	Bond Future	2148	2	2	2	5,500.00
30/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	4115	4	4	4	0.00
30/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	3851	4	4	4	0.00
30/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	3937	4	4	4	0.00
30/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	3683	3	4	3	0.00
30/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1939	2	2	2	907.00
30/05/2014	R209 On 05-February-15			Bond Future	9.26	75.4523	74.5552	75.4523	0.00
30/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	3901	5	4	5	0.00
30/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	3936	5	4	5	0.00
30/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	3866	5	4	5	0.00
30/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3981	4	4	4	0.00
30/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3944	4	4	4	0.00
30/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	4017	4	4	4	0.00
30/05/2014	R210 On 07-August-14			Bond Future	170.87	171.8111	170.8654	171.8111	618.00
30/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	11865	13	12	13	0.00
30/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	11875	13	12	13	0.00
30/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	11855	13	12	13	0.00
30/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R210 On 06-November-14			Bond Future	171.43	172.3889	171.4290	172.3889	0.00
30/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	2429	3	2	3	0.00
30/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	2439	3	2	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
30/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	2419	3	2	3	0.00
30/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R211 On 07-August-14			Bond Future	129.65	129.4771	129.6503	129.4771	390.00
30/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	1660	1	2	1	0.00
30/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	1650	1	2	1	0.00
30/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	1640	1	2	1	0.00
30/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R211 On 06-November-14			Bond Future	131.63	131.4498	131.6257	131.4498	0.00
30/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	1636	1	2	1	0.00
30/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	1626	1	2	1	0.00
30/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	1616	1	2	1	0.00
30/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R212 On 07-August-14			Bond Future	134.60	134.9314	134.5988	134.9314	21,797.00
30/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	5609	6	6	6	0.00
30/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	5599	6	6	6	0.00
30/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	5589	6	6	6	0.00
30/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R212 On 06-November-14			Bond Future	136.65	136.9873	136.6497	136.9873	0.00
30/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	1640	2	2	2	0.00
30/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	1650	2	2	2	0.00
30/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	1660	2	2	2	0.00
30/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R212 On 06-November-14	134.99	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
30/05/2014	R213 On 07-August-14			Bond Future	8.93	87.5393	86.6150	87.5393	26,107.00
30/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	1730	2	2	2	0.00
30/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	1798	2	2	2	0.00
30/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	1764	2	2	2	0.00
30/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	2321	2	2	2	0.00
30/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	2362	2	2	2	0.00
30/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	2404	2	2	2	0.00
30/05/2014	R213 On 06-November-14			Bond Future	9.01	85.3212	84.3830	85.3212	0.00
30/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	2570	3	3	3	0.00
30/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	2636	3	3	3	0.00
30/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	2602	3	3	3	0.00
30/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	3785	3	4	3	0.00
30/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	3743	3	4	3	0.00
30/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	3828	3	4	3	0.00
30/05/2014	R213 On 05-February-15			Bond Future	9.08	86.6701	85.7154	86.6701	0.00
30/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	4679	5	5	5	0.00
30/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	4600	5	5	5	0.00
30/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	4640	5	5	5	0.00
30/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	3443	3	3	3	0.00
30/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	3411	3	3	3	0.00
30/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	3475	3	3	3	0.00
30/05/2014	R214 On 07-August-14			Bond Future	9.23	76.8360	76.0169	76.8360	5,228.00
30/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	3471	4	3	4	0.00
30/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	3567	4	4	4	0.00
30/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	3519	4	4	4	0.00
30/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	1131	1	1	1	0.00
30/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	1179	1	1	1	0.00
30/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	1155	1	1	1	0.00
30/05/2014	R214 On 06-November-14			Bond Future	9.31	74.7090	73.8776	74.7090	0.00
30/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	4677	5	5	5	0.00
30/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	4720	5	5	5	0.00
30/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	4764	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
30/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	2212	2	2	2	0.00
30/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	2184	2	2	2	0.00
30/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	2239	2	2	2	0.00
30/05/2014	R214 On 05-February-15			Bond Future	9.38	75.8902	75.0442	75.8902	0.00
30/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	4729	5	5	5	0.00
30/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	4691	5	5	5	0.00
30/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	4652	5	5	5	0.00
30/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	3802	4	4	4	0.00
30/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	3768	4	4	4	0.00
30/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	3836	4	4	4	0.00
30/05/2014	R248 On 07-August-14			Bond Future	9.30	99.2978	98.3006	99.2978	14,129.00
30/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	3319	4	3	4	0.00
30/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	3410	4	3	4	0.00
30/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	3227	4	3	4	0.00
30/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 06-November-14			Bond Future	9.38	96.3721	95.3599	96.3721	0.00
30/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	3201	4	3	4	0.00
30/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	3381	4	3	4	0.00
30/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	3291	4	3	4	0.00
30/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 05-February-15			Bond Future	9.45	97.8958	96.8658	97.8958	0.00
30/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	462	1	0	1	0.00
30/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	556	2	1	2	0.00
30/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	369	1	0	1	0.00
30/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00