



# 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
06/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	2025 On 08-May-14			Bond Future	109.32	109.3225	109.3217	109.3225	0.00
06/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
06/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
06/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
06/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	1668	2	1668	2	0.00
06/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	1678	2	1678	2	0.00
06/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	1688	2	1688	2	0.00
06/03/2014	2025 On 07-August-14			Bond Future	109.82	109.8253	109.8244	109.8253	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
06/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	834	1	834	1	0.00
06/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	814	1	814	1	0.00
06/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	824	1	824	1	0.00
06/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2030 On 08-May-14			Bond Future	8.92	93.7171	8.9209	93.7171	1,559.00
06/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	622	0	622	0	0.00
06/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	543	0	543	0	0.00
06/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	700	0	700	0	0.00
06/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2030 On 07-August-14			Bond Future	9.01	91.0909	9.0100	91.0909	0.00
06/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
06/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
06/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
06/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	78	1	78	1	0.00
06/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	1	0	1	0.00
06/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	156	1	156	1	0.00
06/03/2014	2030 On 06-November-14			Bond Future	9.09	92.5083	9.0878	92.5083	0.00
06/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
06/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
06/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
06/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	751	2	751	2	0.00
06/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	597	1	597	1	0.00
06/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	674	2	674	2	0.00
06/03/2014	2037 On 08-May-14			Bond Future	9.09	96.0259	9.0915	96.0259	5,914.00
06/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	2483	2	2483	2	0.00
06/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	2657	2	2657	2	0.00
06/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	2570	2	2570	2	0.00
06/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
06/03/2014	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
06/03/2014	2037 On 07-August-14			Bond Future	9.17	93.1834	9.1748	93.1834	3,280.00
06/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
06/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
06/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
06/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	1221	2	1221	2	0.00
06/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	1130	2	1130	2	0.00
06/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	1038	2	1038	2	0.00
06/03/2014	2037 On 06-November-14			Bond Future	9.25	94.5162	9.2476	94.5162	0.00
06/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	3783	3	3783	3	0.00
06/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	3865	3	3865	3	0.00
06/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	3948	3	3948	3	0.00
06/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2038 On 08-May-14			Bond Future	109.59	109.5876	109.5874	109.5876	57.00
06/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	587	1	587	1	0.00
06/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	577	1	577	1	0.00
06/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	597	1	597	1	0.00
06/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2038 On 07-August-14			Bond Future	109.95	109.9541	109.9539	109.9541	0.00
06/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	3944	4	3944	4	0.00
06/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	3954	4	3954	4	0.00
06/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	3964	4	3964	4	0.00
06/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2046 On 08-May-14			Bond Future	107.47	107.4700	107.4697	107.4700	3,088.00
06/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3120	3	3120	3	0.00
06/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3110	3	3110	3	0.00
06/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3130	3	3130	3	0.00
06/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
06/03/2014	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
06/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2046 On 07-August-14			Bond Future	109.07	109.0674	109.0672	109.0674	0.00
06/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	4627	5	4627	5	0.00
06/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	4617	5	4617	5	0.00
06/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	4637	5	4637	5	0.00
06/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2046 On 06-November-14			Bond Future	109.44	109.4401	109.4380	109.4401	0.00
06/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5008	5	5008	5	0.00
06/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	4988	5	4988	5	0.00
06/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	4998	5	4998	5	0.00
06/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2050 On 08-May-14			Bond Future	114.19	114.1888	114.1888	114.1888	472.00
06/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
06/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
06/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
06/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	811	1	811	1	0.00
06/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	821	1	821	1	0.00
06/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	801	1	801	1	0.00
06/03/2014	2050 On 07-August-14			Bond Future	114.48	114.4828	114.4828	114.4828	0.00
06/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	2483	2	2483	2	0.00
06/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	2493	2	2493	2	0.00
06/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	2473	2	2473	2	0.00
06/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
06/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
06/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	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
06/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	AL37 On 08-May-14			Index Future	411.22	408.9350	411.2230	408.9350	0.00
06/03/2014	AL37 On 07-August-14			Index Future	417.29	414.9630	417.2850	414.9630	0.00
06/03/2014	AL7T On 08-May-14			Index Future	484.01	479.9410	484.0100	479.9410	1.00
06/03/2014	AL7T On 07-August-14			Index Future	491.15	487.0160	491.1450	487.0160	0.00
06/03/2014	ALBI On 08-May-14			Index Future	440.80	437.7560	440.7980	437.7560	717.00
06/03/2014	ALBI On 07-August-14			Index Future	447.30	444.2090	447.2950	444.2090	0.00
06/03/2014	ALBI On 06-November-14			Index Future	454.24	451.1110	454.2370	451.1110	0.00
06/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2014	EL28 On 08-May-14			Bond Future	115.60	115.6054	115.6049	115.6054	0.00
06/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1615	2	1615	2	0.00

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06/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1595	2	1595	2	0.00
06/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1605	2	1605	2	0.00
06/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
06/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
06/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
06/03/2014	EL28 On 07-August-14			Bond Future	117.32	117.3239	117.3235	117.3239	0.00
06/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3313	3	3313	3	0.00
06/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3323	3	3323	3	0.00
06/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3333	3	3333	3	0.00
06/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
06/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
06/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
06/03/2014	ES33 On 08-May-14			Bond Future	9.71	81.4307	9.7081	81.4307	6,292.00
06/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
06/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
06/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
06/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1176	2	1176	2	0.00
06/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1251	2	1251	2	0.00
06/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1101	2	1101	2	0.00
06/03/2014	ES33 On 07-August-14			Bond Future	9.81	82.5227	9.8092	82.5227	0.00
06/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2476	2	2476	2	0.00
06/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2407	2	2407	2	0.00
06/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2338	2	2338	2	0.00
06/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
06/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
06/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
06/03/2014	ES33 On 06-November-14			Bond Future	9.91	80.0218	9.9073	80.0218	0.00
06/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2652	2	2652	2	0.00
06/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2719	2	2719	2	0.00
06/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2787	2	2787	2	0.00
06/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
06/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
06/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
06/03/2014	GOVI On 08-May-14			GOVI	439.62	436.6440	439.6240	436.6440	304.00

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06/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
06/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
06/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
06/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	23760	5	23760	5	0.00
06/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	23860	5	23860	5	0.00
06/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	23660	5	23660	5	0.00
06/03/2014	GOVI On 07-August-14			GOVI	446.11	443.0810	446.1050	443.0810	175.00
06/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
06/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
06/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
06/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	138850	17	138850	17	0.00
06/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	139050	17	139050	17	0.00
06/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	138950	17	138950	17	0.00
06/03/2014	GOVI On 06-November-14			GOVI	453.03	449.9660	453.0280	449.9660	0.00
06/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	40380	1	40380	1	0.00
06/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	40180	1	40180	1	0.00
06/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	40280	1	40280	1	0.00
06/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
06/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
06/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
06/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/03/2014	IGOV On 08-May-14			Index Future	201.16	201.2990	201.1550	201.2990	1,266.00
06/03/2014	IGOV On 07-August-14			Index Future	204.15	204.2900	204.1450	204.2900	90.00
06/03/2014	IGOV On 06-November-14			Index Future	207.34	207.4890	207.3370	207.4890	0.00
06/03/2014	ILBI On 08-May-14			Index Future	544.81	545.1860	544.8080	545.1860	0.00
06/03/2014	ILBI On 07-August-14			Index Future	552.69	553.0730	552.6880	553.0730	210.00
06/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
06/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/03/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.75	94.2500	5.7500	94.2500	3,000.00
06/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.95	94.0000	5.9500	94.0000	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
06/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.05	93.9000	6.0500	93.9000	2,000.00
06/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.31	93.6500	6.3100	93.6500	2,000.00
06/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.41	93.5500	6.4100	93.5500	1,000.00
06/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.61	93.3300	6.6100	93.3300	600.00
06/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.71	93.2300	6.7100	93.2300	1,000.00
06/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.23	92.6700	7.2300	92.6700	0.00
06/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.53	92.3900	7.5300	92.3900	2,850.00
06/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.74	92.2100	7.7400	92.2100	5,400.00
06/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.88	92.0800	7.8800	92.0800	0.00
06/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.02	91.9400	8.0200	91.9400	0.00
06/03/2014	R023 On 08-May-14			Bond Future	8.37	96.8008	8.3710	96.8008	12,886.00
06/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	280	0	280	0	0.00
06/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	288	0	288	0	0.00
06/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	272	0	272	0	0.00
06/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	4990	6	4990	6	0.00
06/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5045	6	5045	6	0.00
06/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5100	6	5100	6	0.00
06/03/2014	R023 On 07-August-14			Bond Future	8.47	98.1151	8.4669	98.1151	0.00
06/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2824	2	2824	2	0.00
06/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2883	2	2883	2	0.00
06/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2854	2	2854	2	0.00
06/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2632	3	2632	3	0.00
06/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2689	3	2689	3	0.00
06/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2661	3	2661	3	0.00
06/03/2014	R023 On 06-November-14			Bond Future	8.56	95.7201	8.5589	95.7201	0.00
06/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3666	3	3666	3	0.00
06/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3695	3	3695	3	0.00
06/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3637	3	3637	3	0.00
06/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3432	4	3432	4	0.00
06/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3405	4	3405	4	0.00
06/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3460	4	3460	4	0.00
06/03/2014	R157 On 08-May-14			Bond Future	7.11	109.9602	7.1104	109.9602	25,346.00
06/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
06/03/2014	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
06/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
06/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2585	3	2585	3	0.00
06/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2599	3	2599	3	0.00
06/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2572	3	2572	3	0.00
06/03/2014	R157 On 07-August-14			Bond Future	7.38	111.5812	7.3834	111.5812	13,000.00
06/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	175	0	175	0	0.00
06/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	178	0	178	0	0.00
06/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	181	0	181	0	0.00
06/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	874	1	874	1	0.00
06/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	866	1	866	1	0.00
06/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	859	1	859	1	0.00
06/03/2014	R157 On 06-November-14			Bond Future	7.74	106.5015	7.7359	106.5015	0.00
06/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	87	0	87	0	0.00
06/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	86	0	86	0	0.00
06/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	88	0	88	0	0.00
06/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1373	2	1373	2	0.00
06/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1388	2	1388	2	0.00
06/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1381	2	1381	2	0.00
06/03/2014	R186 On 08-May-14			Bond Future	8.51	118.3827	8.5070	118.3827	51,754.00
06/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	5551	5	5551	5	0.00
06/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1944	2	1944	2	1,000.00
06/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	41	0	41	0	0.00
06/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	42	0	42	0	0.00
06/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	9982	9	9982	9	0.00
06/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	2339	2	2339	2	900.00
06/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	39	0	39	0	0.00
06/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	6524	6	6524	6	0.00
06/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3780	3	3780	3	0.00
06/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1434	1	1434	1	10,000.00
06/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4931	4	4931	4	0.00
06/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	3513	3	3513	3	6,000.00
06/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	182	0	182	0	1,933.00
06/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	2852	3	2852	3	0.00
06/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	12732	14	12732	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
06/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	2398	3	2398	3	1,933.00
06/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	12828	14	12828	14	0.00
06/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	692	1	692	1	1,500.00
06/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	871	1	871	1	400.00
06/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1486	2	1486	2	0.00
06/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	9142	10	9142	10	0.00
06/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	3633	4	3633	4	0.00
06/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	482	1	482	1	10,000.00
06/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	1342	2	1342	2	900.00
06/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	12924	14	12924	14	0.00
06/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	123	0	123	0	6,000.00
06/03/2014	R186 On 07-August-14			Bond Future	8.59	114.8343	8.5944	114.8343	0.00
06/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2713	2	2713	2	0.00
06/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2780	2	2780	2	0.00
06/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2746	2	2746	2	0.00
06/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	5310	5	5310	5	0.00
06/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	5165	6	5165	6	0.00
06/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	5267	6	5267	6	0.00
06/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	5216	6	5216	6	0.00
06/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2662	3	2662	3	840.00
06/03/2014	R186 On 06-November-14			Bond Future	8.67	116.6206	8.6743	116.6206	0.00
06/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	7133	7	7133	7	0.00
06/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	3037	3	3037	3	0.00
06/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	3098	3	3098	3	0.00
06/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	3068	3	3068	3	0.00
06/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	7424	8	7424	8	0.00
06/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	7478	8	7478	8	0.00
06/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	7369	8	7369	8	0.00
06/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3219	4	3219	4	2,010.00
06/03/2014	R197 On 08-May-14			Bond Future	273.83	273.8321	273.8292	273.8321	2,049.00
06/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	23819	24	23819	24	0.00
06/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	23839	24	23839	24	0.00
06/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	23829	24	23829	24	0.00
06/03/2014	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
06/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R197 On 07-August-14			Bond Future	272.10	272.0991	272.0963	272.0991	0.00
06/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	2096	2	2096	2	0.00
06/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	2106	2	2106	2	0.00
06/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	2086	2	2086	2	0.00
06/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R201 On 08-May-14			Bond Future	6.63	104.5767	6.6294	104.5767	0.00
06/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	1	0	1	0	0.00
06/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	1	0	1	0	0.00
06/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	1	0	1	0	0.00
06/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1135	1	1135	1	0.00
06/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1122	1	1122	1	0.00
06/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1128	1	1128	1	0.00
06/03/2014	R201 On 07-August-14			Bond Future	7.05	101.7070	7.0504	101.7070	0.00
06/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	62	0	62	0	0.00
06/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	61	0	61	0	0.00
06/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	61	0	61	0	0.00
06/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	692	1	692	1	0.00
06/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	689	1	689	1	0.00
06/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	686	1	686	1	0.00
06/03/2014	R202 On 08-May-14			Bond Future	214.16	214.7951	214.1598	214.7951	44,663.00
06/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	4139	4	4139	4	0.00
06/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	4144	4	4144	4	0.00
06/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	4149	4	4149	4	0.00
06/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	4984	5	4984	5	0.00
06/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	4990	5	4990	5	0.00
06/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	4979	5	4979	5	0.00
06/03/2014	R202 On 07-August-14			Bond Future	214.26	214.9053	214.2604	214.9053	0.00
06/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	10475	11	10475	11	0.00
06/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	10469	11	10469	11	0.00
06/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	10463	11	10463	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
06/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	4209	4	4209	4	0.00
06/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	4212	4	4212	4	0.00
06/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	4205	4	4205	4	0.00
06/03/2014	R203 On 08-May-14			Bond Future	7.71	102.4530	7.7079	102.4530	16,972.00
06/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	1	0	1	0	0.00
06/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	1	0	1	0	0.00
06/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	94	0	94	0	29.00
06/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	1	0	1	0	0.00
06/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	430	0	430	0	16.00
06/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	5966	6	5966	6	0.00
06/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1336	2	1336	2	0.00
06/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	5903	6	5903	6	0.00
06/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2673	3	2673	3	0.00
06/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	5935	6	5935	6	0.00
06/03/2014	R203 On 07-August-14			Bond Future	7.86	103.9632	7.8641	103.9632	0.00
06/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	591	0	591	0	0.00
06/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	582	0	582	0	0.00
06/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	574	0	574	0	0.00
06/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	277	0	277	0	46.00
06/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2130	2	2130	2	0.00
06/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2110	2	2110	2	0.00
06/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2149	2	2149	2	0.00
06/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3108	3	3108	3	0.00
06/03/2014	R203 On 06-November-14			Bond Future	8.02	101.4149	8.0230	101.4149	0.00
06/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	544	0	544	0	14.00
06/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	463	0	463	0	45.00
06/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	474	0	474	0	0.00
06/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	469	0	469	0	0.00
06/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3203	4	3203	4	0.00
06/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3486	4	3486	4	0.00
06/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3445	4	3445	4	0.00
06/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3466	4	3466	4	0.00
06/03/2014	R204 On 08-May-14			Bond Future	7.94	102.8093	7.9365	102.8093	31,206.00
06/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	3	0	3	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
06/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	2	0	2	0	0.00
06/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	3	0	3	0	0.00
06/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7463	8	7463	8	0.00
06/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7546	8	7546	8	0.00
06/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7504	8	7504	8	0.00
06/03/2014	R204 On 07-August-14			Bond Future	8.07	100.2917	8.0717	100.2917	100.00
06/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	1183	1	1183	1	0.00
06/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	768	1	768	1	0.00
06/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	746	1	746	1	0.00
06/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	757	1	757	1	0.00
06/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2243	3	2243	3	530.00
06/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3059	3	3059	3	0.00
06/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3007	3	3007	3	0.00
06/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3033	3	3033	3	0.00
06/03/2014	R204 On 06-November-14			Bond Future	8.20	101.8515	8.1994	101.8515	0.00
06/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	627	1	627	1	0.00
06/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	635	1	635	1	0.00
06/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1749	2	1749	2	0.00
06/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	620	1	620	1	0.00
06/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	4831	5	4831	5	0.00
06/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2468	3	2468	3	1,270.00
06/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	4803	5	4803	5	0.00
06/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	4860	5	4860	5	0.00
06/03/2014	R207 On 08-May-14			Bond Future	8.16	97.5527	8.1647	97.5527	19,048.00
06/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	2	0	2	0	0.00
06/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	2	0	2	0	0.00
06/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	2	0	2	0	0.00
06/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9053	10	9053	10	0.00
06/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9102	10	9102	10	0.00
06/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9005	10	9005	10	0.00
06/03/2014	R207 On 07-August-14			Bond Future	8.29	95.3495	8.2916	95.3495	0.00
06/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	943	1	943	1	0.00
06/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	956	1	956	1	0.00
06/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	969	1	969	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
06/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3468	4	3468	4	0.00
06/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3498	4	3498	4	0.00
06/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3438	4	3438	4	0.00
06/03/2014	R207 On 06-November-14			Bond Future	8.41	96.8327	8.4053	96.8327	0.00
06/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	894	1	894	1	0.00
06/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	914	1	914	1	0.00
06/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	904	1	904	1	0.00
06/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5284	6	5284	6	0.00
06/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5252	6	5252	6	0.00
06/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5220	6	5220	6	0.00
06/03/2014	R208 On 08-May-14			Bond Future	8.27	92.1758	8.2717	92.1758	11,020.00
06/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	3	0	3	0	0.00
06/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	3	0	3	0	0.00
06/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	3	0	3	0	0.00
06/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	10409	11	10409	11	0.00
06/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	10298	11	10298	11	0.00
06/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	10353	11	10353	11	0.00
06/03/2014	R208 On 07-August-14			Bond Future	8.38	93.5349	8.3810	93.5349	0.00
06/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	1180	1	1180	1	0.00
06/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	2091	2	2091	2	0.00
06/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	1165	1	1165	1	0.00
06/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	1196	1	1196	1	0.00
06/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2573	3	2573	3	630.00
06/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	3996	5	3996	5	0.00
06/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	3962	4	3962	4	0.00
06/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4029	5	4029	5	0.00
06/03/2014	R208 On 06-November-14			Bond Future	8.48	91.5901	8.4845	91.5901	0.00
06/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	1094	1	1094	1	0.00
06/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	1118	1	1118	1	0.00
06/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	1106	1	1106	1	0.00
06/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2956	3	2956	3	0.00
06/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6018	7	6018	7	0.00
06/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	2884	3	2884	3	1,520.00
06/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6055	7	6055	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
06/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	5981	7	5981	7	0.00
06/03/2014	R209 On 08-May-14			Bond Future	9.02	73.8083	9.0208	73.8083	25,105.00
06/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	5076	5	5076	5	0.00
06/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	137	0	137	0	0.00
06/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	132	0	132	0	0.00
06/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	4404	4	4404	4	0.00
06/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	128	0	128	0	0.00
06/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	6274	6	6274	6	0.00
06/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	5721	5	5721	5	0.00
06/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	826	1	826	1	640.00
06/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	2209	2	2209	2	640.00
06/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	9707	10	9707	10	0.00
06/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	9879	11	9879	11	0.00
06/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	720	1	720	1	883.00
06/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	9793	10	9793	10	0.00
06/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	943	1	943	1	640.00
06/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2365	3	2365	3	0.00
06/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	555	1	555	1	7,262.00
06/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	443	1	443	1	10,000.00
06/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	4899	5	4899	5	0.00
06/03/2014	R209 On 07-August-14			Bond Future	9.10	74.8966	9.0952	74.8966	0.00
06/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3519	3	3519	3	0.00
06/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3554	3	3554	3	0.00
06/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3483	3	3483	3	0.00
06/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	3816	4	3816	4	0.00
06/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	3894	4	3894	4	0.00
06/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	3855	4	3855	4	0.00
06/03/2014	R209 On 06-November-14			Bond Future	9.16	72.9139	9.1648	72.9139	0.00
06/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	4099	4	4099	4	0.00
06/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	4132	4	4132	4	0.00
06/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	4165	4	4165	4	0.00
06/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5393	6	5393	6	0.00
06/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5309	6	5309	6	0.00
06/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5351	6	5351	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
06/03/2014	R210 On 08-May-14			Bond Future	160.61	160.6112	160.6097	160.6112	719.00
06/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	610	1	610	1	0.00
06/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	600	1	600	1	0.00
06/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	620	1	620	1	0.00
06/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R210 On 07-August-14			Bond Future	163.00	162.9985	162.9972	162.9985	0.00
06/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3997	4	3997	4	0.00
06/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3987	4	3987	4	0.00
06/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	4007	4	4007	4	0.00
06/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R211 On 08-May-14			Bond Future	127.38	127.3853	127.3806	127.3853	390.00
06/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
06/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
06/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
06/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2619	3	2619	3	0.00
06/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2629	3	2629	3	0.00
06/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2609	3	2609	3	0.00
06/03/2014	R211 On 07-August-14			Bond Future	127.72	127.7210	127.7162	127.7210	0.00
06/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
06/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
06/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
06/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	284	0	284	0	0.00
06/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	294	0	294	0	0.00
06/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	274	0	274	0	0.00
06/03/2014	R212 On 08-May-14			Bond Future	128.94	128.9431	128.9418	128.9431	21,797.00
06/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
06/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
06/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
06/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	3058	3	3058	3	0.00
06/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	3068	3	3068	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	3048	3	3048	3	0.00
06/03/2014	R212 On 07-August-14			Bond Future	129.15	129.1499	129.1485	129.1499	0.00
06/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	159	0	159	0	0.00
06/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	139	0	139	0	0.00
06/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	149	0	149	0	0.00
06/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R213 On 08-May-14			Bond Future	8.89	84.2951	8.8885	84.2951	21,730.00
06/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	87	0	87	0	0.00
06/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	84	0	84	0	0.00
06/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	90	0	90	0	0.00
06/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	10317	11	10317	11	0.00
06/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	10403	11	10403	11	0.00
06/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	10230	11	10230	11	0.00
06/03/2014	R213 On 07-August-14			Bond Future	8.97	85.5377	8.9676	85.5377	0.00
06/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	3173	3	3173	3	0.00
06/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	3242	3	3242	3	0.00
06/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	3208	3	3208	3	0.00
06/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4094	5	4094	5	0.00
06/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4053	4	4053	4	0.00
06/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4136	5	4136	5	0.00
06/03/2014	R213 On 06-November-14			Bond Future	9.04	83.3253	9.0430	83.3253	0.00
06/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3945	4	3945	4	0.00
06/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	4011	4	4011	4	0.00
06/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3978	4	3978	4	0.00
06/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5418	6	5418	6	0.00
06/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5461	6	5461	6	0.00
06/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5376	6	5376	6	0.00
06/03/2014	R214 On 08-May-14			Bond Future	9.10	74.6422	9.1039	74.6422	5,055.00
06/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1941	2	1941	2	0.00
06/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1906	2	1906	2	0.00
06/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1975	2	1975	2	0.00
06/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	2758	3	2758	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	2714	3	2714	3	0.00
06/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	2803	3	2803	3	0.00
06/03/2014	R214 On 07-August-14			Bond Future	9.18	75.6493	9.1771	75.6493	0.00
06/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	5355	5	5355	5	0.00
06/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	5267	5	5267	5	0.00
06/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	5311	5	5311	5	0.00
06/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2505	3	2505	3	0.00
06/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2562	3	2562	3	0.00
06/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2533	3	2533	3	0.00
06/03/2014	R214 On 06-November-14			Bond Future	9.25	73.5380	9.2466	73.5380	0.00
06/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	6441	6	6441	6	0.00
06/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	6483	6	6483	6	0.00
06/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	6524	6	6524	6	0.00
06/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3524	4	3524	4	0.00
06/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3495	4	3495	4	0.00
06/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3554	4	3554	4	0.00
06/03/2014	R248 On 08-May-14			Bond Future	9.20	96.3550	9.1960	96.3550	13,515.00
06/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
06/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
06/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
06/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	1469	2	1469	2	0.00
06/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	1367	2	1367	2	0.00
06/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	1571	2	1571	2	0.00
06/03/2014	R248 On 07-August-14			Bond Future	9.27	97.6540	9.2723	97.6540	0.00
06/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	3568	3	3568	3	0.00
06/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	3659	3	3659	3	0.00
06/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	3477	3	3477	3	0.00
06/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
06/03/2014	R248 On 06-November-14			Bond Future	9.35	94.7472	9.3451	94.7472	0.00
06/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	3494	3	3494	3	0.00
06/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	3673	3	3673	3	0.00
06/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	3584	3	3584	3	0.00

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