



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 06/03/2014 To: 06/03/2014

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

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	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	2	2	0.00
06/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	1678	2	2	2	0.00
06/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	1688	2	2	2	0.00
06/03/2014	2025 On 07-August-14			Bond Future	109.82	109.8253	109.8244	109.8253	0.00
06/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	834	1	1	1	0.00
06/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	814	1	1	1	0.00
06/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	824	1	1	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	94.5279	93.7171	1,559.00
06/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	622	0	1	0	0.00
06/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	543	0	1	0	0.00
06/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	700	0	1	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	91.9137	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	0	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	0	1	0.00
06/03/2014	2030 On 06-November-14			Bond Future	9.09	92.5083	93.3420	92.5083	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	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	1	2	0.00
06/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	597	1	1	1	0.00
06/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	674	2	1	2	0.00
06/03/2014	2037 On 08-May-14			Bond Future	9.09	96.0259	96.7284	96.0259	5,914.00
06/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	2483	2	2	2	0.00
06/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	2657	2	3	2	0.00
06/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	2570	2	3	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
06/03/2014	2037 On 07-August-14			Bond Future	9.17	93.1834	93.8962	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	1	2	0.00
06/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	1130	2	1	2	0.00
06/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	1038	2	1	2	0.00
06/03/2014	2037 On 06-November-14			Bond Future	9.25	94.5162	95.2384	94.5162	0.00
06/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	3783	3	4	3	0.00
06/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	3865	3	4	3	0.00
06/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	3948	3	4	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	1	1	0.00
06/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	577	1	1	1	0.00
06/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	597	1	1	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

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	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	4	4	0.00
06/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	3954	4	4	4	0.00
06/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	3964	4	4	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	3	3	0.00
06/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3110	3	3	3	0.00
06/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3130	3	3	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
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	5	5	0.00
06/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	4617	5	5	5	0.00
06/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	4637	5	5	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	5	5	0.00
06/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	4988	5	5	5	0.00
06/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	4998	5	5	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

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06/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	811	1	1	1	0.00
06/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	821	1	1	1	0.00
06/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	801	1	1	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	2	2	0.00
06/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	2493	2	2	2	0.00
06/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	2473	2	2	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
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

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	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

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	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	2	2	0.00
06/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1595	2	2	2	0.00
06/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1605	2	2	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	3	3	0.00
06/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3323	3	3	3	0.00
06/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3333	3	3	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	82.0748	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	1	2	0.00
06/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1251	2	1	2	0.00
06/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1101	2	1	2	0.00
06/03/2014	ES33 On 07-August-14			Bond Future	9.81	82.5227	83.1764	82.5227	0.00
06/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2476	2	2	2	0.00
06/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2407	2	2	2	0.00
06/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2338	2	2	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	80.6841	80.0218	0.00

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06/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2652	2	3	2	0.00
06/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2719	2	3	2	0.00
06/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2787	2	3	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
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	2	5	0.00
06/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	23860	5	2	5	0.00
06/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	23660	5	2	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	14	17	0.00
06/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	139050	17	14	17	0.00
06/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	138950	17	14	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	4	1	0.00
06/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	40180	1	4	1	0.00
06/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	40280	1	4	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

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	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	0.0200	0.0200	0.00
06/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/03/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.75	94.2500	94.2500	94.2500	3,000.00
06/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.95	94.0000	94.0500	94.0000	0.00
06/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.05	93.9000	93.9500	93.9000	2,000.00
06/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.31	93.6500	93.6900	93.6500	2,000.00
06/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.41	93.5500	93.5900	93.5500	1,000.00
06/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.61	93.3300	93.3900	93.3300	600.00
06/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.71	93.2300	93.2900	93.2300	1,000.00
06/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.23	92.6700	92.7700	92.6700	0.00
06/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.53	92.3900	92.4700	92.3900	2,850.00
06/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.74	92.2100	92.2600	92.2100	5,400.00
06/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.88	92.0800	92.1200	92.0800	0.00
06/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.02	91.9400	91.9800	91.9400	0.00
06/03/2014	R023 On 08-May-14			Bond Future	8.37	96.8008	97.7260	96.8008	12,886.00
06/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	280	0	0	0	0.00
06/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	288	0	0	0	0.00
06/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	272	0	0	0	0.00
06/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	4990	6	5	6	0.00
06/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5045	6	5	6	0.00
06/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5100	6	5	6	0.00
06/03/2014	R023 On 07-August-14			Bond Future	8.47	98.1151	99.0548	98.1151	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	R023 On 07-August-14	8.49	Call	Bond Future	2824	2	3	2	0.00
06/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2883	2	3	2	0.00
06/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2854	2	3	2	0.00
06/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2632	3	3	3	0.00
06/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2689	3	3	3	0.00
06/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2661	3	3	3	0.00
06/03/2014	R023 On 06-November-14			Bond Future	8.56	95.7201	96.6725	95.7201	0.00
06/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3666	3	4	3	0.00
06/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3695	3	4	3	0.00
06/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3637	3	4	3	0.00
06/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3432	4	3	4	0.00
06/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3405	4	3	4	0.00
06/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3460	4	3	4	0.00
06/03/2014	R157 On 08-May-14			Bond Future	7.11	109.9602	110.1684	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
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	3	3	0.00
06/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2599	3	3	3	0.00
06/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2572	3	3	3	0.00
06/03/2014	R157 On 07-August-14			Bond Future	7.38	111.5812	111.7925	111.5812	13,000.00
06/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	175	0	0	0	0.00
06/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	178	0	0	0	0.00
06/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	181	0	0	0	0.00
06/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	874	1	1	1	0.00
06/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	866	1	1	1	0.00
06/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	859	1	1	1	0.00
06/03/2014	R157 On 06-November-14			Bond Future	7.74	106.5015	106.7139	106.5015	0.00
06/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	87	0	0	0	0.00
06/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	86	0	0	0	0.00
06/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	88	0	0	0	0.00
06/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1373	2	1	2	0.00
06/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1388	2	1	2	0.00
06/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1381	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2014	R186 On 08-May-14			Bond Future	8.51	118.3827	119.3388	118.3827	51,754.00
06/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	5551	5	6	5	0.00
06/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1944	2	2	2	1,000.00
06/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	41	0	0	0	0.00
06/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	42	0	0	0	0.00
06/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	9982	9	10	9	0.00
06/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	2339	2	2	2	900.00
06/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	39	0	0	0	0.00
06/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	6524	6	7	6	0.00
06/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3780	3	4	3	0.00
06/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1434	1	1	1	10,000.00
06/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4931	4	5	4	0.00
06/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	3513	3	4	3	6,000.00
06/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	182	0	0	0	1,933.00
06/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	2852	3	3	3	0.00
06/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	12732	14	13	14	0.00
06/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	2398	3	2	3	1,933.00
06/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	12828	14	13	14	0.00
06/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	692	1	1	1	1,500.00
06/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	871	1	1	1	400.00
06/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1486	2	1	2	0.00
06/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	9142	10	9	10	0.00
06/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	3633	4	4	4	0.00
06/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	482	1	0	1	10,000.00
06/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	1342	2	1	2	900.00
06/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	12924	14	13	14	0.00
06/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	123	0	0	0	6,000.00
06/03/2014	R186 On 07-August-14			Bond Future	8.59	114.8343	115.8045	114.8343	0.00
06/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2713	2	3	2	0.00
06/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2780	2	3	2	0.00
06/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2746	2	3	2	0.00
06/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	5310	5	5	5	0.00
06/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	5165	6	5	6	0.00
06/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	5267	6	5	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	R186 On 07-August-14	8.30	Put	Bond Future	5216	6	5	6	0.00
06/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2662	3	3	3	840.00
06/03/2014	R186 On 06-November-14			Bond Future	8.67	116.6206	117.6034	116.6206	0.00
06/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	7133	7	7	7	0.00
06/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	3037	3	3	3	0.00
06/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	3098	3	3	3	0.00
06/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	3068	3	3	3	0.00
06/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	7424	8	7	8	0.00
06/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	7478	8	7	8	0.00
06/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	7369	8	7	8	0.00
06/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3219	4	3	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	24	24	0.00
06/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	23839	24	24	24	0.00
06/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	23829	24	24	24	0.00
06/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
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	2	2	0.00
06/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	2106	2	2	2	0.00
06/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	2086	2	2	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	104.6673	104.5767	0.00
06/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	1	0	0	0	0.00
06/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	1	0	0	0	0.00
06/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	1	0	0	0	0.00
06/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1135	1	1	1	0.00
06/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1122	1	1	1	0.00
06/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1128	1	1	1	0.00
06/03/2014	R201 On 07-August-14			Bond Future	7.05	101.7070	101.7991	101.7070	0.00

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06/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	62	0	0	0	0.00
06/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	61	0	0	0	0.00
06/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	61	0	0	0	0.00
06/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	692	1	1	1	0.00
06/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	689	1	1	1	0.00
06/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	686	1	1	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	4	4	0.00
06/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	4144	4	4	4	0.00
06/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	4149	4	4	4	0.00
06/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	4984	5	5	5	0.00
06/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	4990	5	5	5	0.00
06/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	4979	5	5	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	10	11	0.00
06/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	10469	11	10	11	0.00
06/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	10463	11	10	11	0.00
06/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	4209	4	4	4	0.00
06/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	4212	4	4	4	0.00
06/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	4205	4	4	4	0.00
06/03/2014	R203 On 08-May-14			Bond Future	7.71	102.4530	102.8757	102.4530	16,972.00
06/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	1	0	0	0	0.00
06/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	1	0	0	0	0.00
06/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	94	0	0	0	29.00
06/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	1	0	0	0	0.00
06/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	430	0	0	0	16.00
06/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	5966	6	6	6	0.00
06/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1336	2	1	2	0.00
06/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	5903	6	6	6	0.00
06/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2673	3	3	3	0.00
06/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	5935	6	6	6	0.00
06/03/2014	R203 On 07-August-14			Bond Future	7.86	103.9632	104.3922	103.9632	0.00
06/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	591	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	582	0	1	0	0.00
06/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	574	0	1	0	0.00
06/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	277	0	0	0	46.00
06/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2130	2	2	2	0.00
06/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2110	2	2	2	0.00
06/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2149	2	2	2	0.00
06/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3108	3	3	3	0.00
06/03/2014	R203 On 06-November-14			Bond Future	8.02	101.4149	101.8485	101.4149	0.00
06/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	544	0	1	0	14.00
06/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	463	0	0	0	45.00
06/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	474	0	0	0	0.00
06/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	469	0	0	0	0.00
06/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3203	4	3	4	0.00
06/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3486	4	3	4	0.00
06/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3445	4	3	4	0.00
06/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3466	4	3	4	0.00
06/03/2014	R204 On 08-May-14			Bond Future	7.94	102.8093	103.3707	102.8093	31,206.00
06/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	3	0	0	0	0.00
06/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	2	0	0	0	0.00
06/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	3	0	0	0	0.00
06/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7463	8	7	8	0.00
06/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7546	8	8	8	0.00
06/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7504	8	8	8	0.00
06/03/2014	R204 On 07-August-14			Bond Future	8.07	100.2917	100.8614	100.2917	100.00
06/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	1183	1	1	1	0.00
06/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	768	1	1	1	0.00
06/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	746	1	1	1	0.00
06/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	757	1	1	1	0.00
06/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2243	3	2	3	530.00
06/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3059	3	3	3	0.00
06/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3007	3	3	3	0.00
06/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3033	3	3	3	0.00
06/03/2014	R204 On 06-November-14			Bond Future	8.20	101.8515	102.4281	101.8515	0.00
06/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	627	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	635	1	1	1	0.00
06/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1749	2	2	2	0.00
06/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	620	1	1	1	0.00
06/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	4831	5	5	5	0.00
06/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2468	3	2	3	1,270.00
06/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	4803	5	5	5	0.00
06/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	4860	5	5	5	0.00
06/03/2014	R207 On 08-May-14			Bond Future	8.16	97.5527	98.2580	97.5527	19,048.00
06/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	2	0	0	0	0.00
06/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	2	0	0	0	0.00
06/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	2	0	0	0	0.00
06/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9053	10	9	10	0.00
06/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9102	10	9	10	0.00
06/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9005	10	9	10	0.00
06/03/2014	R207 On 07-August-14			Bond Future	8.29	95.3495	96.0653	95.3495	0.00
06/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	943	1	1	1	0.00
06/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	956	1	1	1	0.00
06/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	969	1	1	1	0.00
06/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3468	4	3	4	0.00
06/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3498	4	3	4	0.00
06/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3438	4	3	4	0.00
06/03/2014	R207 On 06-November-14			Bond Future	8.41	96.8327	97.5576	96.8327	0.00
06/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	894	1	1	1	0.00
06/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	914	1	1	1	0.00
06/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	904	1	1	1	0.00
06/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5284	6	5	6	0.00
06/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5252	6	5	6	0.00
06/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5220	6	5	6	0.00
06/03/2014	R208 On 08-May-14			Bond Future	8.27	92.1758	92.9150	92.1758	11,020.00
06/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	3	0	0	0	0.00
06/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	3	0	0	0	0.00
06/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	3	0	0	0	0.00
06/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	10409	11	10	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	R208 On 08-May-14	6.31	Put	Bond Future	10298	11	10	11	0.00
06/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	10353	11	10	11	0.00
06/03/2014	R208 On 07-August-14			Bond Future	8.38	93.5349	94.2849	93.5349	0.00
06/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	1180	1	1	1	0.00
06/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	2091	2	2	2	0.00
06/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	1165	1	1	1	0.00
06/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	1196	1	1	1	0.00
06/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2573	3	3	3	630.00
06/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	3996	5	4	5	0.00
06/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	3962	4	4	4	0.00
06/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4029	5	4	5	0.00
06/03/2014	R208 On 06-November-14			Bond Future	8.48	91.5901	92.3500	91.5901	0.00
06/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	1094	1	1	1	0.00
06/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	1118	1	1	1	0.00
06/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	1106	1	1	1	0.00
06/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2956	3	3	3	0.00
06/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6018	7	6	7	0.00
06/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	2884	3	3	3	1,520.00
06/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6055	7	6	7	0.00
06/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	5981	7	6	7	0.00
06/03/2014	R209 On 08-May-14			Bond Future	9.02	73.8083	74.4609	73.8083	25,105.00
06/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	5076	5	5	5	0.00
06/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	137	0	0	0	0.00
06/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	132	0	0	0	0.00
06/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	4404	4	4	4	0.00
06/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	128	0	0	0	0.00
06/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	6274	6	6	6	0.00
06/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	5721	5	6	5	0.00
06/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	826	1	1	1	640.00
06/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	2209	2	2	2	640.00
06/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	9707	10	10	10	0.00
06/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	9879	11	10	11	0.00
06/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	720	1	1	1	883.00
06/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	9793	10	10	10	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	R209 On 08-May-14	9.50	Put	Bond Future	943	1	1	1	640.00
06/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2365	3	2	3	0.00
06/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	555	1	1	1	7,262.00
06/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	443	1	0	1	10,000.00
06/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	4899	5	5	5	0.00
06/03/2014	R209 On 07-August-14			Bond Future	9.10	74.8966	75.5589	74.8966	0.00
06/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3519	3	4	3	0.00
06/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3554	3	4	3	0.00
06/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3483	3	3	3	0.00
06/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	3816	4	4	4	0.00
06/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	3894	4	4	4	0.00
06/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	3855	4	4	4	0.00
06/03/2014	R209 On 06-November-14			Bond Future	9.16	72.9139	73.5850	72.9139	0.00
06/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	4099	4	4	4	0.00
06/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	4132	4	4	4	0.00
06/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	4165	4	4	4	0.00
06/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5393	6	5	6	0.00
06/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5309	6	5	6	0.00
06/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5351	6	5	6	0.00
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	1	1	0.00
06/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	600	1	1	1	0.00
06/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	620	1	1	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	4	4	0.00
06/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3987	4	4	4	0.00
06/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	4007	4	4	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

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	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	3	3	0.00
06/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2629	3	3	3	0.00
06/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2609	3	3	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	0	0	0.00
06/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	294	0	0	0	0.00
06/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	274	0	0	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	3	3	0.00
06/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	3068	3	3	3	0.00
06/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	3048	3	3	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	0	0	0.00
06/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	139	0	0	0	0.00
06/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	149	0	0	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	85.0727	84.2951	21,730.00
06/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	87	0	0	0	0.00
06/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	84	0	0	0	0.00
06/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	90	0	0	0	0.00
06/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	10317	11	10	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	R213 On 08-May-14	7.64	Put	Bond Future	10403	11	10	11	0.00
06/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	10230	11	10	11	0.00
06/03/2014	R213 On 07-August-14			Bond Future	8.97	85.5377	86.3267	85.5377	0.00
06/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	3173	3	3	3	0.00
06/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	3242	3	3	3	0.00
06/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	3208	3	3	3	0.00
06/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4094	5	4	5	0.00
06/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4053	4	4	4	0.00
06/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4136	5	4	5	0.00
06/03/2014	R213 On 06-November-14			Bond Future	9.04	83.3253	84.1249	83.3253	0.00
06/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3945	4	4	4	0.00
06/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	4011	4	4	4	0.00
06/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3978	4	4	4	0.00
06/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5418	6	5	6	0.00
06/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5461	6	5	6	0.00
06/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5376	6	5	6	0.00
06/03/2014	R214 On 08-May-14			Bond Future	9.10	74.6422	75.3195	74.6422	5,055.00
06/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1941	2	2	2	0.00
06/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1906	2	2	2	0.00
06/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1975	2	2	2	0.00
06/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	2758	3	3	3	0.00
06/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	2714	3	3	3	0.00
06/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	2803	3	3	3	0.00
06/03/2014	R214 On 07-August-14			Bond Future	9.18	75.6493	76.3367	75.6493	0.00
06/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	5355	5	5	5	0.00
06/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	5267	5	5	5	0.00
06/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	5311	5	5	5	0.00
06/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2505	3	3	3	0.00
06/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2562	3	3	3	0.00
06/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2533	3	3	3	0.00
06/03/2014	R214 On 06-November-14			Bond Future	9.25	73.5380	74.2345	73.5380	0.00
06/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	6441	6	6	6	0.00
06/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	6483	6	6	6	0.00
06/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	6524	6	7	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	R214 On 06-November-14	9.65	Put	Bond Future	3524	4	4	4	0.00
06/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3495	4	3	4	0.00
06/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3554	4	4	4	0.00
06/03/2014	R248 On 08-May-14			Bond Future	9.20	96.3550	97.1184	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	1	2	0.00
06/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	1367	2	1	2	0.00
06/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	1571	2	2	2	0.00
06/03/2014	R248 On 07-August-14			Bond Future	9.27	97.6540	98.4288	97.6540	0.00
06/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	3568	3	4	3	0.00
06/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	3659	3	4	3	0.00
06/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	3477	3	3	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	95.5320	94.7472	0.00
06/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	3494	3	3	3	0.00
06/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	3673	3	4	3	0.00
06/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	3584	3	4	3	0.00
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