



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For January 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	2025 On 06-February-14			Bond Future	110.37	110.3636	110.3651	110.3636	0.00
03/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
03/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
03/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
03/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	635	1	635	1	0.00
03/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	625	1	625	1	0.00
03/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	645	1	645	1	0.00
03/01/2014	2037 On 06-February-14			Bond Future	9.20	93.3953	9.1973	93.3953	2,022.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	1706	1	1706	1	0.00
03/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	1619	1	1619	1	0.00
03/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	1531	1	1531	1	0.00
03/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
03/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
03/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
03/01/2014	2037 On 08-May-14			Bond Future	9.30	94.6235	9.2996	94.6235	0.00
03/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	792	1	792	1	0.00
03/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	618	0	618	0	0.00
03/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	705	0	705	0	0.00
03/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
03/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
03/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
03/01/2014	2037 On 07-August-14			Bond Future	9.40	91.6477	9.4025	91.6477	0.00
03/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
03/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
03/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
03/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	3227	3	3227	3	0.00
03/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	3135	3	3135	3	0.00
03/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	3044	3	3044	3	0.00
03/01/2014	2038 On 06-February-14			Bond Future	107.72	107.7165	107.7195	107.7165	24.00
03/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	710	1	710	1	0.00
03/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	720	1	720	1	0.00
03/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	730	1	730	1	0.00
03/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
03/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
03/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
03/01/2014	2050 On 06-February-14			Bond Future	113.40	113.3969	113.3999	113.3969	472.00
03/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3400	3	3400	3	0.00
03/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3390	3	3390	3	0.00
03/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3410	3	3410	3	0.00
03/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
03/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
03/01/2014	2050 On 06-February-14	110.01	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
03/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	AL37 On 06-February-14			Index Future	413.27	412.8760	413.2720	412.8760	0.00
03/01/2014	AL37 On 08-May-14			Index Future	418.71	418.3060	418.7070	418.3060	0.00
03/01/2014	AL7T On 06-February-14			Index Future	486.93	486.3270	486.9250	486.3270	1.00
03/01/2014	AL7T On 08-May-14			Index Future	493.33	492.7230	493.3280	492.7230	0.00
03/01/2014	ALBI On 06-February-14			Index Future	437.98	437.2630	437.9790	437.2630	802.00
03/01/2014	ALBI On 08-May-14			Index Future	443.74	443.0130	443.7390	443.0130	35.00
03/01/2014	ALBI On 07-August-14			Index Future	449.75	449.0130	449.7480	449.0130	0.00
03/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	C214 On 28-February-41			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
03/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2014	EL28 On 06-February-14			Bond Future	114.17	114.1698	114.1730	114.1698	0.00
03/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3183	3	3183	3	0.00
03/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3163	3	3163	3	0.00
03/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3173	3	3173	3	0.00
03/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
03/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
03/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
03/01/2014	ES33 On 06-February-14			Bond Future	9.77	83.2202	9.7715	83.2202	6,292.00
03/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
03/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
03/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
03/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	1646	2	1646	2	0.00
03/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	1570	2	1570	2	0.00
03/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	1721	2	1721	2	0.00
03/01/2014	ES33 On 08-May-14			Bond Future	9.89	80.5326	9.8932	80.5326	0.00
03/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
03/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
03/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
03/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2521	3	2521	3	0.00
03/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2446	3	2446	3	0.00
03/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2596	3	2596	3	0.00
03/01/2014	GOVI On 06-February-14			GOVI	437.44	436.7470	437.4360	436.7470	477.00
03/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
03/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
03/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
03/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	25540	3	25540	3	0.00
03/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	25740	3	25740	3	0.00
03/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	25640	3	25640	3	0.00
03/01/2014	GOVI On 08-May-14			GOVI	443.19	442.4900	443.1880	442.4900	0.00
03/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	11780	0	11780	0	0.00

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03/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	11880	0	11880	0	0.00
03/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	11980	1	11980	1	0.00
03/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
03/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
03/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
03/01/2014	GOVI On 07-August-14			GOVI	449.19	448.4830	449.1900	448.4830	0.00
03/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
03/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
03/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
03/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	108000	12	108000	12	0.00
03/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	108200	12	108200	12	0.00
03/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	108100	12	108100	12	0.00
03/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/01/2014	IGOV On 06-February-14			Index Future	201.94	201.9480	201.9410	201.9480	1,333.00
03/01/2014	IGOV On 08-May-14			Index Future	204.62	204.6280	204.6210	204.6280	7.00
03/01/2014	ILBI On 06-February-14			Index Future	546.63	546.6290	546.6290	546.6290	190.00
03/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
03/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/01/2014	JBAF On 15-January-14			Jibar Tradeable Future	5.23	94.7600	5.2300	94.7600	1,000.00
03/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.26	94.7100	5.2600	94.7100	0.00
03/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.33	94.6400	5.3300	94.6400	0.00
03/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.39	94.5700	5.3900	94.5700	0.00
03/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.51	94.4500	5.5100	94.4500	0.00
03/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.59	94.3500	5.5900	94.3500	1,000.00
03/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	5.94	94.0200	5.9400	94.0200	1,000.00
03/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.27	93.6700	6.2700	93.6700	0.00
03/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.57	93.3400	6.5700	93.3400	150.00
03/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.88	93.0300	6.8800	93.0300	3,200.00
03/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.16	92.7500	7.1600	92.7500	0.00
03/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.45	92.4800	7.4500	92.4800	0.00

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03/01/2014	R023 On 06-February-14			Bond Future	7.99	101.8747	7.9851	101.8747	11,257.00
03/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	856	1	856	1	0.00
03/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	792	1	792	1	0.00
03/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	919	1	919	1	0.00
03/01/2014	R023 On 08-May-14			Bond Future	8.09	99.2979	8.0890	99.2979	0.00
03/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	2992	3	2992	3	0.00
03/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	3056	3	3056	3	0.00
03/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	3120	3	3120	3	0.00
03/01/2014	R157 On 06-February-14			Bond Future	6.27	116.2659	6.2651	116.2659	32,191.00
03/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	35	0	35	0	0.00
03/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	38	0	38	0	0.00
03/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	36	0	36	0	0.00
03/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	1027	1	1027	1	0.00
03/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	1041	1	1041	1	0.00
03/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	1012	1	1012	1	0.00
03/01/2014	R157 On 08-May-14			Bond Future	6.46	110.9873	6.4574	110.9873	0.00
03/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	68	0	68	0	0.00
03/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	67	0	67	0	0.00
03/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	65	0	65	0	0.00
03/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1778	2	1778	2	0.00
03/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1766	2	1766	2	0.00
03/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1791	2	1791	2	0.00
03/01/2014	R157 On 07-August-14			Bond Future	6.69	112.4909	6.6899	112.4909	0.00
03/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	670	1	670	1	0.00
03/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	676	1	676	1	0.00
03/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	681	1	681	1	0.00
03/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	615	1	615	1	0.00
03/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	610	1	610	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
03/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	605	1	605	1	0.00
03/01/2014	R157 On 06-November-14			Bond Future	7.02	107.2543	7.0236	107.2543	0.00
03/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	341	0	341	0	0.00
03/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	339	0	339	0	0.00
03/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	344	0	344	0	0.00
03/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	1033	1	1033	1	0.00
03/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	1044	1	1044	1	0.00
03/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	1038	1	1038	1	0.00
03/01/2014	R186 On 06-February-14			Bond Future	8.30	118.4198	8.2969	118.4198	61,546.00
03/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	431	0	431	0	0.00
03/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	4496	4	4496	4	0.00
03/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	416	0	416	0	0.00
03/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	446	0	446	0	0.00
03/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	5350	6	5350	6	0.00
03/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	5273	6	5273	6	0.00
03/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	628	1	628	1	250.00
03/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	5428	6	5428	6	0.00
03/01/2014	R186 On 08-May-14			Bond Future	8.40	119.9770	8.3990	119.9770	740.00
03/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	624	1	624	1	0.00
03/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	4462	4	4462	4	0.00
03/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	636	1	636	1	0.00
03/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	8425	8	8425	8	0.00
03/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	3409	3	3409	3	8,000.00
03/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	613	1	613	1	0.00
03/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	1238	1	1238	1	1,933.00
03/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	6992	7	6992	7	0.00
03/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	12494	13	12494	13	0.00
03/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3604	4	3604	4	1,933.00
03/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	12408	13	12408	13	0.00
03/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	2015	2	2015	2	400.00
03/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1466	2	1466	2	8,000.00
03/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	12581	13	12581	13	0.00
03/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	9281	10	9281	10	0.00
03/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4692	5	4692	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2014	R186 On 07-August-14			Bond Future	8.50	116.3117	8.4993	116.3117	0.00
03/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	4042	4	4042	4	0.00
03/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	4117	4	4117	4	0.00
03/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	4079	4	4079	4	0.00
03/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	6779	7	6779	7	0.00
03/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	5712	6	5712	6	0.00
03/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	5807	6	5807	6	0.00
03/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	5759	6	5759	6	0.00
03/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3342	3	3342	3	840.00
03/01/2014	R186 On 06-November-14			Bond Future	8.60	117.9369	8.5980	117.9369	0.00
03/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	8189	8	8189	8	0.00
03/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	3921	4	3921	4	0.00
03/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	3988	4	3988	4	0.00
03/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	3955	4	3955	4	0.00
03/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	7691	8	7691	8	0.00
03/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	7743	8	7743	8	0.00
03/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	7639	8	7639	8	0.00
03/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3655	4	3655	4	2,010.00
03/01/2014	R197 On 06-February-14			Bond Future	277.14	277.1402	277.1431	277.1402	2,049.00
03/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	2857	3	2857	3	0.00
03/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	2867	3	2867	3	0.00
03/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	2847	3	2847	3	0.00
03/01/2014	R201 On 06-February-14			Bond Future	5.03	104.2958	5.0334	104.2958	0.00
03/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	256	0	256	0	0.00
03/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	262	0	262	0	0.00
03/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	268	0	268	0	0.00
03/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	78	0	78	0	0.00
03/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	75	0	75	0	0.00
03/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	80	0	80	0	0.00
03/01/2014	R201 On 08-May-14			Bond Future	4.92	105.6674	4.9221	105.6674	0.00
03/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	186	0	186	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
03/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	189	0	189	0	0.00
03/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	184	0	184	0	0.00
03/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	290	0	290	0	0.00
03/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	287	0	287	0	0.00
03/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	294	0	294	0	0.00
03/01/2014	R201 On 07-August-14			Bond Future	4.51	102.6900	4.5065	102.6900	0.00
03/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	382	0	382	0	0.00
03/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	387	0	387	0	0.00
03/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	385	0	385	0	0.00
03/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	99	0	99	0	0.00
03/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	98	0	98	0	0.00
03/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	97	0	97	0	0.00
03/01/2014	R202 On 06-February-14			Bond Future	214.12	214.1201	214.1242	214.1201	44,679.00
03/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	5134	5	5134	5	0.00
03/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	5114	5	5114	5	0.00
03/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	5124	5	5124	5	0.00
03/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
03/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
03/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
03/01/2014	R203 On 06-February-14			Bond Future	7.03	107.0964	7.0338	107.0964	10,389.00
03/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	5	0	5	0	16.00
03/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	17	0	17	0	0.00
03/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	342	0	342	0	13.00
03/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	15	0	15	0	0.00
03/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	16	0	16	0	0.00
03/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3542	4	3542	4	0.00
03/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	2921	3	2921	3	0.00
03/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	2857	3	2857	3	0.00
03/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	964	1	964	1	0.00
03/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	2889	3	2889	3	0.00
03/01/2014	R203 On 08-May-14			Bond Future	7.18	104.3446	7.1805	104.3446	0.00
03/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	81	0	81	0	0.00
03/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	712	1	712	1	29.00
03/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	78	0	78	0	0.00

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03/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	79	0	79	0	0.00
03/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1519	1	1519	1	16.00
03/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4485	5	4485	5	0.00
03/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	867	1	867	1	0.00
03/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4455	5	4455	5	0.00
03/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4426	5	4426	5	0.00
03/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1734	2	1734	2	0.00
03/01/2014	R203 On 07-August-14			Bond Future	7.33	105.7581	7.3331	105.7581	0.00
03/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1390	1	1390	1	0.00
03/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1377	1	1377	1	0.00
03/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1363	1	1363	1	0.00
03/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	827	1	827	1	46.00
03/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1468	2	1468	2	0.00
03/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1454	2	1454	2	0.00
03/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1482	2	1482	2	0.00
03/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2203	2	2203	2	0.00
03/01/2014	R203 On 06-November-14			Bond Future	7.50	103.0748	7.5021	103.0748	0.00
03/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	871	1	871	1	45.00
03/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	889	1	889	1	0.00
03/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	880	1	880	1	0.00
03/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2577	3	2577	3	0.00
03/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2543	3	2543	3	0.00
03/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2560	3	2560	3	0.00
03/01/2014	R204 On 06-February-14			Bond Future	7.28	103.9172	7.2806	103.9172	29,549.00
03/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	32	0	32	0	0.00
03/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	33	0	33	0	0.00
03/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	35	0	35	0	0.00
03/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	3726	4	3726	4	0.00
03/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	3685	4	3685	4	0.00
03/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	3767	4	3767	4	0.00
03/01/2014	R204 On 08-May-14			Bond Future	7.41	105.2838	7.4107	105.2838	0.00
03/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	153	0	153	0	0.00
03/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	149	0	149	0	0.00
03/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	156	0	156	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
03/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	5629	6	5629	6	0.00
03/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	5667	6	5667	6	0.00
03/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	5591	6	5591	6	0.00
03/01/2014	R204 On 07-August-14			Bond Future	7.54	102.6791	7.5430	102.6791	0.00
03/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1892	2	1892	2	0.00
03/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2537	2	2537	2	0.00
03/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1910	2	1910	2	0.00
03/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1875	2	1875	2	0.00
03/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1666	2	1666	2	530.00
03/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2256	2	2256	2	0.00
03/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2218	2	2218	2	0.00
03/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2237	2	2237	2	0.00
03/01/2014	R204 On 06-November-14			Bond Future	7.68	104.1136	7.6783	104.1136	0.00
03/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1415	1	1415	1	0.00
03/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1428	1	1428	1	0.00
03/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	3043	3	3043	3	0.00
03/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1402	1	1402	1	0.00
03/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	3818	4	3818	4	0.00
03/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	1962	2	1962	2	1,270.00
03/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	3795	4	3795	4	0.00
03/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	3842	4	3842	4	0.00
03/01/2014	R207 On 06-February-14			Bond Future	7.58	98.8827	7.5793	98.8827	22,098.00
03/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	45	0	45	0	0.00
03/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	42	0	42	0	0.00
03/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	47	0	47	0	0.00
03/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	4493	5	4493	5	0.00
03/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	4541	5	4541	5	0.00
03/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	4446	5	4446	5	0.00
03/01/2014	R207 On 08-May-14			Bond Future	7.71	100.1831	7.7056	100.1831	0.00
03/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	164	0	164	0	0.00
03/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	168	0	168	0	0.00
03/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	161	0	161	0	0.00
03/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	7188	7	7188	7	0.00
03/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7234	7	7234	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
03/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	7143	7	7143	7	0.00
03/01/2014	R207 On 07-August-14			Bond Future	7.83	97.8999	7.8336	97.8999	0.00
03/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	2179	2	2179	2	0.00
03/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	2219	2	2219	2	0.00
03/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	2199	2	2199	2	0.00
03/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	2773	3	2773	3	0.00
03/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	2797	3	2797	3	0.00
03/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	2750	3	2750	3	0.00
03/01/2014	R207 On 06-November-14			Bond Future	7.96	99.2678	7.9577	99.2678	0.00
03/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1895	2	1895	2	0.00
03/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1864	2	1864	2	0.00
03/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1879	2	1879	2	0.00
03/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4439	5	4439	5	0.00
03/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4412	4	4412	4	0.00
03/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4385	4	4385	4	0.00
03/01/2014	R208 On 06-February-14			Bond Future	7.75	96.9780	7.7463	96.9780	11,157.00
03/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	26	0	26	0	0.00
03/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	29	0	29	0	0.00
03/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	28	0	28	0	0.00
03/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	5411	6	5411	6	0.00
03/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	5357	5	5357	5	0.00
03/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	5466	6	5466	6	0.00
03/01/2014	R208 On 08-May-14			Bond Future	7.86	94.8574	7.8590	94.8574	0.00
03/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	142	0	142	0	0.00
03/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	149	0	149	0	0.00
03/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	145	0	145	0	0.00
03/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	8492	9	8492	9	0.00
03/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	8387	8	8387	8	0.00
03/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	8439	9	8439	9	0.00
03/01/2014	R208 On 07-August-14			Bond Future	7.97	96.1424	7.9716	96.1424	0.00
03/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	2275	2	2275	2	0.00
03/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3499	3	3499	3	0.00
03/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	2252	2	2252	2	0.00
03/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	2297	2	2297	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
03/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	2008	2	2008	2	630.00
03/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	3117	3	3117	3	0.00
03/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	3090	3	3090	3	0.00
03/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3144	3	3144	3	0.00
03/01/2014	R208 On 06-November-14			Bond Future	8.09	94.0889	8.0858	94.0889	0.00
03/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1792	2	1792	2	0.00
03/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1827	2	1827	2	0.00
03/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1809	2	1809	2	0.00
03/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	4182	4	4182	4	0.00
03/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	4866	5	4866	5	0.00
03/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2254	2	2254	2	1,520.00
03/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	4897	5	4897	5	0.00
03/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	4834	5	4834	5	0.00
03/01/2014	R209 On 06-February-14			Bond Future	9.10	75.1067	9.1050	75.1067	23,535.00
03/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	420	0	420	0	0.00
03/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	448	0	448	0	0.00
03/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	434	0	434	0	0.00
03/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4804	5	4804	5	0.00
03/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	4670	5	4670	5	0.00
03/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	4737	5	4737	5	0.00
03/01/2014	R209 On 08-May-14			Bond Future	9.20	72.9499	9.1985	72.9499	0.00
03/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5152	5	5152	5	0.00
03/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	507	0	507	0	0.00
03/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	4606	4	4606	4	0.00
03/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	497	0	497	0	0.00
03/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5677	6	5677	6	0.00
03/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1457	1	1457	1	640.00
03/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2779	3	2779	3	640.00
03/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	6128	6	6128	6	0.00
03/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	488	0	488	0	0.00
03/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	11472	12	11472	12	0.00
03/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2458	3	2458	3	640.00
03/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	11553	12	11553	12	0.00
03/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2109	2	2109	2	883.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	11390	12	11390	12	0.00
03/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4250	4	4250	4	0.00
03/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1823	2	1823	2	7,262.00
03/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1611	2	1611	2	10,000.00
03/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6844	7	6844	7	0.00
03/01/2014	R209 On 07-August-14			Bond Future	9.29	73.9382	9.2902	73.9382	0.00
03/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3719	4	3719	4	0.00
03/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3751	4	3751	4	0.00
03/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3688	4	3688	4	0.00
03/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5433	6	5433	6	0.00
03/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5519	6	5519	6	0.00
03/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5476	6	5476	6	0.00
03/01/2014	R209 On 06-November-14			Bond Future	9.38	71.8263	9.3814	71.8263	0.00
03/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	4021	4	4021	4	0.00
03/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4081	4	4081	4	0.00
03/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	4051	4	4051	4	0.00
03/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	6871	7	6871	7	0.00
03/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	6781	7	6781	7	0.00
03/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	6826	7	6826	7	0.00
03/01/2014	R210 On 06-February-14			Bond Future	161.51	161.5082	161.5112	161.5082	1,319.00
03/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	21	0	21	0	0.00
03/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	1	0	1	0	0.00
03/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	11	0	11	0	0.00
03/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
03/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
03/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
03/01/2014	R211 On 06-February-14			Bond Future	129.05	129.0581	129.0542	129.0581	2,022.00
03/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	44	0	44	0	0.00
03/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	54	0	54	0	0.00
03/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	64	0	64	0	0.00
03/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
03/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
03/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
03/01/2014	R212 On 06-February-14			Bond Future	131.28	131.2768	131.2777	131.2768	21,791.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	1712	2	1712	2	0.00
03/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	1732	2	1732	2	0.00
03/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	1722	2	1722	2	0.00
03/01/2014	R213 On 06-February-14			Bond Future	8.90	86.3959	8.9026	86.3959	21,529.00
03/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	402	0	402	0	0.00
03/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	390	0	390	0	0.00
03/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	377	0	377	0	0.00
03/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	5172	5	5172	5	0.00
03/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	5103	5	5103	5	0.00
03/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	5242	5	5242	5	0.00
03/01/2014	R213 On 08-May-14			Bond Future	9.00	83.9945	8.9992	83.9945	0.00
03/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	552	1	552	1	0.00
03/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	542	1	542	1	0.00
03/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	562	1	562	1	0.00
03/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	11617	12	11617	12	0.00
03/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	11697	12	11697	12	0.00
03/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	11538	12	11538	12	0.00
03/01/2014	R213 On 07-August-14			Bond Future	9.10	85.1323	9.0955	85.1323	0.00
03/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	3826	4	3826	4	0.00
03/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	3891	4	3891	4	0.00
03/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	3858	4	3858	4	0.00
03/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5694	6	5694	6	0.00
03/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5650	6	5650	6	0.00
03/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5737	6	5737	6	0.00
03/01/2014	R213 On 06-November-14			Bond Future	9.19	82.7834	9.1926	82.7834	0.00
03/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4250	4	4250	4	0.00
03/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4312	4	4312	4	0.00
03/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4281	4	4281	4	0.00
03/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6814	7	6814	7	0.00
03/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	6858	7	6858	7	0.00
03/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6769	7	6769	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
03/01/2014	R214 On 06-February-14			Bond Future	9.21	75.9233	9.2055	75.9233	5,455.00
03/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	1300	1	1300	1	0.00
03/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	1270	1	1270	1	0.00
03/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	1241	1	1241	1	0.00
03/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2875	3	2875	3	0.00
03/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2925	3	2925	3	0.00
03/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2824	3	2824	3	0.00
03/01/2014	R214 On 08-May-14			Bond Future	9.30	73.6370	9.2967	73.6370	0.00
03/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2745	3	2745	3	0.00
03/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2776	3	2776	3	0.00
03/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2714	3	2714	3	0.00
03/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4992	5	4992	5	0.00
03/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	5041	5	5041	5	0.00
03/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	5089	5	5089	5	0.00
03/01/2014	R248 On 06-February-14			Bond Future	9.26	98.4280	9.2614	98.4280	12,135.00
03/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	1710	2	1710	2	0.00
03/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	1609	2	1609	2	0.00
03/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	1508	2	1508	2	0.00
03/01/2014	R248 On 08-May-14			Bond Future	9.36	95.3006	9.3550	95.3006	1,375.00
03/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
03/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	3025	3	3025	3	0.00
03/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	2923	3	2923	3	0.00
03/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	3127	3	3127	3	0.00