



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
08/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	2025 On 06-February-14			Bond Future	110.37	110.3677	110.3724	110.3677	0.00
08/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
08/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
08/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
08/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	628	1	628	1	0.00
08/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	618	1	618	1	0.00
08/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	638	1	638	1	0.00
08/01/2014	2037 On 06-February-14			Bond Future	9.18	94.1995	9.1767	94.1995	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
08/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	1892	2	1892	2	0.00
08/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	1804	2	1804	2	0.00
08/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	1717	2	1717	2	0.00
08/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
08/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
08/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
08/01/2014	2037 On 08-May-14			Bond Future	9.28	95.4387	9.2783	95.4387	0.00
08/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	981	1	981	1	0.00
08/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	806	1	806	1	0.00
08/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	893	1	893	1	0.00
08/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
08/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
08/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
08/01/2014	2037 On 07-August-14			Bond Future	9.38	92.4722	9.3808	92.4722	0.00
08/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
08/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
08/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
08/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	3039	3	3039	3	0.00
08/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	2947	3	2947	3	0.00
08/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	2856	2	2856	2	0.00
08/01/2014	2038 On 06-February-14			Bond Future	107.73	107.7247	107.7332	107.7247	24.00
08/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	723	1	723	1	0.00
08/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	733	1	733	1	0.00
08/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	743	1	743	1	0.00
08/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
08/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
08/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
08/01/2014	2050 On 06-February-14			Bond Future	113.69	113.6820	113.6917	113.6820	472.00
08/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3692	4	3692	4	0.00
08/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3682	4	3682	4	0.00
08/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3702	4	3702	4	0.00
08/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
08/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
08/01/2014	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
08/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	AL37 On 06-February-14			Index Future	413.06	413.8410	413.0640	413.8410	0.00
08/01/2014	AL37 On 08-May-14			Index Future	418.50	419.2850	418.4980	419.2850	0.00
08/01/2014	AL7T On 06-February-14			Index Future	487.16	488.3940	487.1630	488.3940	1.00
08/01/2014	AL7T On 08-May-14			Index Future	493.57	494.8190	493.5720	494.8190	0.00
08/01/2014	ALBI On 06-February-14			Index Future	438.33	439.4950	438.3250	439.4950	803.00
08/01/2014	ALBI On 08-May-14			Index Future	444.09	445.2770	444.0910	445.2770	35.00
08/01/2014	ALBI On 07-August-14			Index Future	450.09	451.2990	450.0910	451.2990	0.00
08/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	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
08/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2014	EL28 On 06-February-14			Bond Future	114.32	114.3151	114.3246	114.3151	0.00
08/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3335	3	3335	3	0.00
08/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3315	3	3315	3	0.00
08/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3325	3	3325	3	0.00
08/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
08/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
08/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
08/01/2014	ES33 On 06-February-14			Bond Future	9.74	83.8810	9.7444	83.8810	6,292.00
08/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
08/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
08/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
08/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	1447	1	1447	1	0.00
08/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	1372	1	1372	1	0.00
08/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	1523	1	1523	1	0.00
08/01/2014	ES33 On 08-May-14			Bond Future	9.87	81.2024	9.8652	81.2024	0.00
08/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
08/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
08/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
08/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2320	2	2320	2	0.00
08/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2245	2	2245	2	0.00
08/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2395	2	2395	2	0.00
08/01/2014	GOVI On 06-February-14			GOVI	437.76	438.8650	437.7640	438.8650	479.00
08/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
08/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
08/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
08/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	22260	1	22260	1	0.00
08/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	22460	1	22460	1	0.00
08/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	22360	1	22360	1	0.00
08/01/2014	GOVI On 08-May-14			GOVI	443.52	444.6380	443.5230	444.6380	0.00
08/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	15130	3	15130	3	0.00

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08/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	15230	3	15230	3	0.00
08/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	15330	3	15330	3	0.00
08/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
08/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
08/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
08/01/2014	GOVI On 07-August-14			GOVI	449.51	450.6510	449.5140	450.6510	0.00
08/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
08/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
08/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
08/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	104760	9	104760	9	0.00
08/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	104960	9	104960	9	0.00
08/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	104860	9	104860	9	0.00
08/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/01/2014	IGOV On 06-February-14			Index Future	202.12	202.1220	202.1150	202.1220	1,333.00
08/01/2014	IGOV On 08-May-14			Index Future	204.80	204.8060	204.7990	204.8060	7.00
08/01/2014	ILBI On 06-February-14			Index Future	544.76	544.8270	544.7620	544.8270	190.00
08/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
08/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/01/2014	JBAF On 15-January-14			Jibar Tradeable Future	5.25	94.7700	5.2500	94.7700	1,000.00
08/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.28	94.7400	5.2800	94.7400	0.00
08/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.35	94.6700	5.3500	94.6700	0.00
08/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.42	94.6000	5.4200	94.6000	0.00
08/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.53	94.4900	5.5300	94.4900	2,000.00
08/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.63	94.3900	5.6300	94.3900	1,000.00
08/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	5.94	94.0800	5.9400	94.0800	1,000.00
08/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.26	93.7600	6.2600	93.7600	0.00
08/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.57	93.4500	6.5700	93.4500	150.00
08/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.87	93.1500	6.8700	93.1500	3,200.00
08/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.17	92.8500	7.1700	92.8500	0.00
08/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.47	92.5500	7.4700	92.5500	0.00

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08/01/2014	R023 On 06-February-14			Bond Future	7.97	102.3445	7.9742	102.3445	11,268.00
08/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	787	1	787	1	0.00
08/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	723	0	723	0	0.00
08/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	850	1	850	1	0.00
08/01/2014	R023 On 08-May-14			Bond Future	8.08	99.7744	8.0775	99.7744	0.00
08/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	2922	3	2922	3	0.00
08/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	2986	3	2986	3	0.00
08/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	3049	3	3049	3	0.00
08/01/2014	R157 On 06-February-14			Bond Future	6.27	116.3940	6.2663	116.3940	32,191.00
08/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	27	0	27	0	0.00
08/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	29	0	29	0	0.00
08/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	28	0	28	0	0.00
08/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	1020	1	1020	1	0.00
08/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	1035	1	1035	1	0.00
08/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	1005	1	1005	1	0.00
08/01/2014	R157 On 08-May-14			Bond Future	6.46	111.1176	6.4585	111.1176	0.00
08/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	70	0	70	0	0.00
08/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	69	0	69	0	0.00
08/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	67	0	67	0	0.00
08/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1781	2	1781	2	0.00
08/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1769	2	1769	2	0.00
08/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1794	2	1794	2	0.00
08/01/2014	R157 On 07-August-14			Bond Future	6.69	112.6211	6.6947	112.6211	0.00
08/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	670	1	670	1	0.00
08/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	676	1	676	1	0.00
08/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	681	1	681	1	0.00
08/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	620	1	620	1	0.00
08/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	615	1	615	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
08/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	610	1	610	1	0.00
08/01/2014	R157 On 06-November-14			Bond Future	7.03	107.3875	7.0268	107.3875	0.00
08/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	350	0	350	0	0.00
08/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	347	0	347	0	0.00
08/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	353	0	353	0	0.00
08/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	1044	1	1044	1	0.00
08/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	1055	1	1055	1	0.00
08/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	1050	1	1050	1	0.00
08/01/2014	R186 On 06-February-14			Bond Future	8.27	119.2460	8.2713	119.2460	61,546.00
08/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	364	0	364	0	0.00
08/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	4553	5	4553	5	0.00
08/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	350	0	350	0	0.00
08/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	379	0	379	0	0.00
08/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	5060	5	5060	5	0.00
08/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	4981	5	4981	5	0.00
08/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	461	0	461	0	250.00
08/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	5138	5	5138	5	0.00
08/01/2014	R186 On 08-May-14			Bond Future	8.37	120.8147	8.3724	120.8147	740.00
08/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	630	1	630	1	0.00
08/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	4543	5	4543	5	0.00
08/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	641	1	641	1	0.00
08/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	8552	9	8552	9	0.00
08/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	3474	4	3474	4	8,000.00
08/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	618	1	618	1	0.00
08/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	1254	1	1254	1	1,933.00
08/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	7103	7	7103	7	0.00
08/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	12272	12	12272	12	0.00
08/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3458	3	3458	3	1,933.00
08/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	12186	12	12186	12	0.00
08/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	1899	2	1899	2	400.00
08/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1366	1	1366	1	8,000.00
08/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	12359	12	12359	12	0.00
08/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	9070	9	9070	9	0.00
08/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4529	4	4529	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2014	R186 On 07-August-14			Bond Future	8.47	117.1586	8.4722	117.1586	0.00
08/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	4188	4	4188	4	0.00
08/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	4265	4	4265	4	0.00
08/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	4226	4	4226	4	0.00
08/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	6962	7	6962	7	0.00
08/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	5633	5	5633	5	0.00
08/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	5726	5	5726	5	0.00
08/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	5679	5	5679	5	0.00
08/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3298	3	3298	3	840.00
08/01/2014	R186 On 06-November-14			Bond Future	8.57	118.7969	8.5695	118.7969	0.00
08/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	8425	9	8425	9	0.00
08/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	4112	4	4112	4	0.00
08/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	4180	4	4180	4	0.00
08/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	4146	4	4146	4	0.00
08/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	7649	7	7649	7	0.00
08/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	7701	7	7701	7	0.00
08/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	7598	7	7598	7	0.00
08/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3658	3	3658	3	2,010.00
08/01/2014	R197 On 06-February-14			Bond Future	277.16	277.1477	277.1563	277.1477	2,049.00
08/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	2844	3	2844	3	0.00
08/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	2854	3	2854	3	0.00
08/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	2834	3	2834	3	0.00
08/01/2014	R201 On 06-February-14			Bond Future	5.10	104.3035	5.1026	104.3035	0.00
08/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	207	0	207	0	0.00
08/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	212	0	212	0	0.00
08/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	218	0	218	0	0.00
08/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	87	0	87	0	0.00
08/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	84	0	84	0	0.00
08/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	90	0	90	0	0.00
08/01/2014	R201 On 08-May-14			Bond Future	5.02	105.6756	5.0200	105.6756	0.00
08/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	164	0	164	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
08/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	167	0	167	0	0.00
08/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	162	0	162	0	0.00
08/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	328	0	328	0	0.00
08/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	324	0	324	0	0.00
08/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	331	0	331	0	0.00
08/01/2014	R201 On 07-August-14			Bond Future	4.68	102.6965	4.6817	102.6965	0.00
08/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	346	0	346	0	0.00
08/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	350	0	350	0	0.00
08/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	348	0	348	0	0.00
08/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	126	0	126	0	0.00
08/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	125	0	125	0	0.00
08/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	123	0	123	0	0.00
08/01/2014	R202 On 06-February-14			Bond Future	214.95	214.9353	214.9474	214.9353	44,679.00
08/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	5957	6	5957	6	0.00
08/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	5937	6	5937	6	0.00
08/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	5947	6	5947	6	0.00
08/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
08/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
08/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
08/01/2014	R203 On 06-February-14			Bond Future	7.04	107.2924	7.0414	107.2924	10,389.00
08/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	2	0	2	0	16.00
08/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	10	0	10	0	0.00
08/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	297	0	297	0	13.00
08/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	9	0	9	0	0.00
08/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	10	0	10	0	0.00
08/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3564	3	3564	3	0.00
08/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	2940	3	2940	3	0.00
08/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	2875	3	2875	3	0.00
08/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	943	1	943	1	0.00
08/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	2907	3	2907	3	0.00
08/01/2014	R203 On 08-May-14			Bond Future	7.19	104.5437	7.1886	104.5437	0.00
08/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	99	0	99	0	0.00
08/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	749	1	749	1	29.00
08/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	94	0	94	0	0.00

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08/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	97	0	97	0	0.00
08/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1548	2	1548	2	16.00
08/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4526	4	4526	4	0.00
08/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	920	1	920	1	0.00
08/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4497	4	4497	4	0.00
08/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4467	4	4467	4	0.00
08/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1795	2	1795	2	0.00
08/01/2014	R203 On 07-August-14			Bond Future	7.34	105.9580	7.3432	105.9580	0.00
08/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1457	1	1457	1	0.00
08/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1443	1	1443	1	0.00
08/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1429	1	1429	1	0.00
08/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	895	1	895	1	46.00
08/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1563	1	1563	1	0.00
08/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1549	1	1549	1	0.00
08/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1577	1	1577	1	0.00
08/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2298	2	2298	2	0.00
08/01/2014	R203 On 06-November-14			Bond Future	7.51	103.2787	7.5123	103.2787	0.00
08/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	952	1	952	1	45.00
08/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	970	1	970	1	0.00
08/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	961	1	961	1	0.00
08/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2683	2	2683	2	0.00
08/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2650	2	2650	2	0.00
08/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2666	2	2666	2	0.00
08/01/2014	R204 On 06-February-14			Bond Future	7.30	104.1223	7.3046	104.1223	29,549.00
08/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	18	0	18	0	0.00
08/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	19	0	19	0	0.00
08/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	21	0	21	0	0.00
08/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	3810	4	3810	4	0.00
08/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	3768	4	3768	4	0.00
08/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	3852	4	3852	4	0.00
08/01/2014	R204 On 08-May-14			Bond Future	7.44	105.4920	7.4361	105.4920	0.00
08/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	159	0	159	0	0.00
08/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	155	0	155	0	0.00
08/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	162	0	162	0	0.00

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08/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	5734	6	5734	6	0.00
08/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	5772	6	5772	6	0.00
08/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	5696	5	5696	5	0.00
08/01/2014	R204 On 07-August-14			Bond Future	7.57	102.8883	7.5711	102.8883	0.00
08/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1906	2	1906	2	0.00
08/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2536	3	2536	3	0.00
08/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1923	2	1923	2	0.00
08/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1888	2	1888	2	0.00
08/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1769	2	1769	2	530.00
08/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2374	2	2374	2	0.00
08/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2335	2	2335	2	0.00
08/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2354	2	2354	2	0.00
08/01/2014	R204 On 06-November-14			Bond Future	7.71	104.3269	7.7078	104.3269	0.00
08/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1434	1	1434	1	0.00
08/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1447	1	1447	1	0.00
08/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	3038	3	3038	3	0.00
08/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1421	1	1421	1	0.00
08/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	3940	4	3940	4	0.00
08/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	2059	2	2059	2	1,270.00
08/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	3917	4	3917	4	0.00
08/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	3964	4	3964	4	0.00
08/01/2014	R207 On 06-February-14			Bond Future	7.59	99.1611	7.5884	99.1611	22,098.00
08/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	28	0	28	0	0.00
08/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	27	0	27	0	0.00
08/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	30	0	30	0	0.00
08/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	4520	4	4520	4	0.00
08/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	4567	4	4567	4	0.00
08/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	4472	4	4472	4	0.00
08/01/2014	R207 On 08-May-14			Bond Future	7.72	100.4655	7.7151	100.4655	0.00
08/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	165	0	165	0	0.00
08/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	169	0	169	0	0.00
08/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	162	0	162	0	0.00
08/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	7232	7	7232	7	0.00
08/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7277	7	7277	7	0.00

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08/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	7187	7	7187	7	0.00
08/01/2014	R207 On 07-August-14			Bond Future	7.84	98.1845	7.8444	98.1845	0.00
08/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	2191	2	2191	2	0.00
08/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	2231	2	2231	2	0.00
08/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	2211	2	2211	2	0.00
08/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	2832	3	2832	3	0.00
08/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	2855	3	2855	3	0.00
08/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	2809	3	2809	3	0.00
08/01/2014	R207 On 06-November-14			Bond Future	7.97	99.5575	7.9686	99.5575	0.00
08/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1912	2	1912	2	0.00
08/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1881	2	1881	2	0.00
08/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1897	2	1897	2	0.00
08/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4501	4	4501	4	0.00
08/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4474	4	4474	4	0.00
08/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4447	4	4447	4	0.00
08/01/2014	R208 On 06-February-14			Bond Future	7.74	97.3422	7.7403	97.3422	11,157.00
08/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	17	0	17	0	0.00
08/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	19	0	19	0	0.00
08/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	18	0	18	0	0.00
08/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	5370	5	5370	5	0.00
08/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	5315	5	5315	5	0.00
08/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	5425	5	5425	5	0.00
08/01/2014	R208 On 08-May-14			Bond Future	7.85	95.2267	7.8526	95.2267	0.00
08/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	158	0	158	0	0.00
08/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	165	0	165	0	0.00
08/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	162	0	162	0	0.00
08/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	8476	8	8476	8	0.00
08/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	8371	8	8371	8	0.00
08/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	8424	8	8424	8	0.00
08/01/2014	R208 On 07-August-14			Bond Future	7.97	96.5151	7.9655	96.5151	0.00
08/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	2344	2	2344	2	0.00
08/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3568	4	3568	4	0.00
08/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	2322	2	2322	2	0.00
08/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	2367	2	2367	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
08/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	2047	2	2047	2	630.00
08/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	3157	3	3157	3	0.00
08/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	3130	3	3130	3	0.00
08/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3184	3	3184	3	0.00
08/01/2014	R208 On 06-November-14			Bond Future	8.08	94.4679	8.0790	94.4679	0.00
08/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1896	2	1896	2	0.00
08/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1931	2	1931	2	0.00
08/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1914	2	1914	2	0.00
08/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	4298	4	4298	4	0.00
08/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	4938	5	4938	5	0.00
08/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2339	2	2339	2	1,520.00
08/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	4969	5	4969	5	0.00
08/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	4906	5	4906	5	0.00
08/01/2014	R209 On 06-February-14			Bond Future	9.08	75.7684	9.0797	75.7684	23,535.00
08/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	361	0	361	0	0.00
08/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	387	0	387	0	0.00
08/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	374	0	374	0	0.00
08/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4557	4	4557	4	0.00
08/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	4422	4	4422	4	0.00
08/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	4489	4	4489	4	0.00
08/01/2014	R209 On 08-May-14			Bond Future	9.17	73.6207	9.1723	73.6207	0.00
08/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5338	5	5338	5	0.00
08/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	569	1	569	1	0.00
08/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	4787	5	4787	5	0.00
08/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	559	1	559	1	0.00
08/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5866	6	5866	6	0.00
08/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1573	2	1573	2	640.00
08/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2933	3	2933	3	640.00
08/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	6320	6	6320	6	0.00
08/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	549	1	549	1	0.00
08/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	11342	11	11342	11	0.00
08/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2448	2	2448	2	640.00
08/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	11423	11	11423	11	0.00
08/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2104	2	2104	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
08/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	11262	11	11262	11	0.00
08/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4213	4	4213	4	0.00
08/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1822	2	1822	2	7,262.00
08/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1612	1	1612	1	10,000.00
08/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6769	6	6769	6	0.00
08/01/2014	R209 On 07-August-14			Bond Future	9.26	74.6168	9.2636	74.6168	0.00
08/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3937	4	3937	4	0.00
08/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3969	4	3969	4	0.00
08/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3905	4	3905	4	0.00
08/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5461	5	5461	5	0.00
08/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5545	5	5545	5	0.00
08/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5503	5	5503	5	0.00
08/01/2014	R209 On 06-November-14			Bond Future	9.35	72.5150	9.3538	72.5150	0.00
08/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	4292	4	4292	4	0.00
08/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4353	4	4353	4	0.00
08/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	4322	4	4322	4	0.00
08/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	6946	7	6946	7	0.00
08/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	6857	6	6857	6	0.00
08/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	6902	7	6902	7	0.00
08/01/2014	R210 On 06-February-14			Bond Future	161.53	161.5165	161.5257	161.5165	1,319.00
08/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	36	0	36	0	0.00
08/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	16	0	16	0	0.00
08/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	26	0	26	0	0.00
08/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
08/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
08/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
08/01/2014	R211 On 06-February-14			Bond Future	129.03	129.0459	129.0343	129.0459	2,022.00
08/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	24	0	24	0	0.00
08/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	34	0	34	0	0.00
08/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	44	0	44	0	0.00
08/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
08/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
08/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
08/01/2014	R212 On 06-February-14			Bond Future	131.28	131.2787	131.2812	131.2787	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
08/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	1709	2	1709	2	0.00
08/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	1729	2	1729	2	0.00
08/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	1719	2	1719	2	0.00
08/01/2014	R213 On 06-February-14			Bond Future	8.88	87.1551	8.8769	87.1551	21,529.00
08/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	346	0	346	0	0.00
08/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	334	0	334	0	0.00
08/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	322	0	322	0	0.00
08/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	4921	5	4921	5	0.00
08/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	4850	5	4850	5	0.00
08/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	4991	5	4991	5	0.00
08/01/2014	R213 On 08-May-14			Bond Future	8.97	84.7642	8.9727	84.7642	0.00
08/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	580	1	580	1	0.00
08/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	570	1	570	1	0.00
08/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	590	1	590	1	0.00
08/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	11446	11	11446	11	0.00
08/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	11525	11	11525	11	0.00
08/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	11367	11	11367	11	0.00
08/01/2014	R213 On 07-August-14			Bond Future	9.07	85.9109	9.0685	85.9109	0.00
08/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	3960	4	3960	4	0.00
08/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	4026	4	4026	4	0.00
08/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	3993	4	3993	4	0.00
08/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5629	5	5629	5	0.00
08/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5586	5	5586	5	0.00
08/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5673	5	5673	5	0.00
08/01/2014	R213 On 06-November-14			Bond Future	9.16	83.5738	9.1645	83.5738	0.00
08/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4414	4	4414	4	0.00
08/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4477	5	4477	5	0.00
08/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4445	4	4445	4	0.00
08/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6775	6	6775	6	0.00
08/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	6819	7	6819	7	0.00
08/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6731	6	6731	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
08/01/2014	R214 On 06-February-14			Bond Future	9.19	76.6081	9.1852	76.6081	5,455.00
08/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	1217	1	1217	1	0.00
08/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	1188	1	1188	1	0.00
08/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	1159	1	1159	1	0.00
08/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2636	2	2636	2	0.00
08/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2686	3	2686	3	0.00
08/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2586	2	2586	2	0.00
08/01/2014	R214 On 08-May-14			Bond Future	9.28	74.3311	9.2757	74.3311	0.00
08/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2817	3	2817	3	0.00
08/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2849	3	2849	3	0.00
08/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2786	3	2786	3	0.00
08/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4907	5	4907	5	0.00
08/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	4955	5	4955	5	0.00
08/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	5003	5	5003	5	0.00
08/01/2014	R248 On 06-February-14			Bond Future	9.26	99.2563	9.2561	99.2563	12,135.00
08/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	1658	1	1658	1	0.00
08/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	1557	1	1557	1	0.00
08/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	1455	1	1455	1	0.00
08/01/2014	R248 On 08-May-14			Bond Future	9.35	96.1403	9.3495	96.1403	1,375.00
08/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
08/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	2972	2	2972	2	0.00
08/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	2870	2	2870	2	0.00
08/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	3074	3	3074	3	0.00