



# 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
10/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	2025 On 06-February-14			Bond Future	110.38	110.3740	110.3753	110.3740	0.00
10/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
10/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
10/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
10/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	625	1	625	1	0.00
10/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	615	1	615	1	0.00
10/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	635	1	635	1	0.00
10/01/2014	2037 On 06-February-14			Bond Future	9.09	93.6913	9.0887	93.6913	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
10/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	2690	2	2690	2	0.00
10/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	2603	2	2603	2	0.00
10/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	2515	2	2515	2	0.00
10/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
10/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
10/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
10/01/2014	2037 On 08-May-14			Bond Future	9.19	94.9238	9.1875	94.9238	0.00
10/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	1790	1	1790	1	0.00
10/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	1616	1	1616	1	0.00
10/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	1703	1	1703	1	0.00
10/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
10/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
10/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
10/01/2014	2037 On 07-August-14			Bond Future	9.29	91.9487	9.2871	91.9487	0.00
10/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
10/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
10/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
10/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	2219	3	2219	3	0.00
10/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	2127	3	2127	3	0.00
10/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	2036	3	2036	3	0.00
10/01/2014	2038 On 06-February-14			Bond Future	107.74	107.7359	107.7385	107.7359	24.00
10/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	729	1	729	1	0.00
10/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	739	1	739	1	0.00
10/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	749	1	749	1	0.00
10/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
10/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
10/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
10/01/2014	2050 On 06-February-14			Bond Future	113.70	113.6947	113.6978	113.6947	472.00
10/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3698	4	3698	4	0.00
10/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3688	4	3688	4	0.00
10/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3708	4	3708	4	0.00
10/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
10/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
10/01/2014	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
10/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	AL37 On 06-February-14			Index Future	414.02	412.4410	414.0230	412.4410	0.00
10/01/2014	AL37 On 08-May-14			Index Future	419.47	417.8670	419.4700	417.8670	0.00
10/01/2014	AL7T On 06-February-14			Index Future	488.78	486.1490	488.7770	486.1490	1.00
10/01/2014	AL7T On 08-May-14			Index Future	495.21	492.5450	495.2070	492.5450	0.00
10/01/2014	ALBI On 06-February-14			Index Future	440.17	437.6060	440.1650	437.6060	803.00
10/01/2014	ALBI On 08-May-14			Index Future	445.96	443.3620	445.9560	443.3620	35.00
10/01/2014	ALBI On 07-August-14			Index Future	451.98	449.3510	451.9790	449.3510	0.00
10/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	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
10/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2014	EL28 On 06-February-14			Bond Future	114.33	114.3277	114.3307	114.3277	0.00
10/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3341	3	3341	3	0.00
10/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3321	3	3321	3	0.00
10/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3331	3	3331	3	0.00
10/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
10/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
10/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
10/01/2014	ES33 On 06-February-14			Bond Future	9.67	83.4750	9.6660	83.4750	6,292.00
10/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
10/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
10/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
10/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	868	2	868	2	0.00
10/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	793	2	793	2	0.00
10/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	944	2	944	2	0.00
10/01/2014	ES33 On 08-May-14			Bond Future	9.78	80.7911	9.7841	80.7911	0.00
10/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
10/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
10/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
10/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1733	2	1733	2	0.00
10/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1658	2	1658	2	0.00
10/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1808	3	1808	3	0.00
10/01/2014	GOVI On 06-February-14			GOVI	439.48	437.0410	439.4800	437.0410	480.00
10/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
10/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
10/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
10/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	5100	3	5100	3	0.00
10/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	5300	3	5300	3	0.00
10/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	5200	3	5200	3	0.00
10/01/2014	GOVI On 08-May-14			GOVI	445.26	442.7900	445.2620	442.7900	0.00
10/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	32520	1	32520	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
10/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	32620	1	32620	1	0.00
10/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	32720	1	32720	1	0.00
10/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
10/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
10/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
10/01/2014	GOVI On 07-August-14			GOVI	451.28	448.7720	451.2760	448.7720	0.00
10/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
10/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
10/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
10/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	87140	11	87140	11	0.00
10/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	87340	11	87340	11	0.00
10/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	87240	11	87240	11	0.00
10/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/01/2014	IGOV On 06-February-14			Index Future	201.49	201.5040	201.4920	201.5040	1,334.00
10/01/2014	IGOV On 08-May-14			Index Future	204.17	204.1790	204.1670	204.1790	7.00
10/01/2014	ILBI On 06-February-14			Index Future	545.20	544.7400	545.1980	544.7400	190.00
10/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
10/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/01/2014	JBAF On 15-January-14			Jibar Tradeable Future	5.24	94.7500	5.2400	94.7500	1,000.00
10/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.28	94.7200	5.2800	94.7200	0.00
10/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.35	94.6500	5.3500	94.6500	0.00
10/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.44	94.5600	5.4400	94.5600	0.00
10/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.52	94.4600	5.5200	94.4600	2,000.00
10/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.64	94.3700	5.6400	94.3700	1,000.00
10/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	5.93	94.0600	5.9300	94.0600	1,000.00
10/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.25	93.7100	6.2500	93.7100	0.00
10/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.55	93.3900	6.5500	93.3900	150.00
10/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.84	93.1000	6.8400	93.1000	3,200.00
10/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.11	92.8100	7.1100	92.8100	0.00
10/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.40	92.5100	7.4000	92.5100	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
10/01/2014	R023 On 06-February-14			Bond Future	7.92	101.8314	7.9162	101.8314	11,268.00
10/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	420	1	420	1	0.00
10/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	357	1	357	1	0.00
10/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	484	1	484	1	0.00
10/01/2014	R023 On 08-May-14			Bond Future	8.02	99.2545	8.0171	99.2545	0.00
10/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	2551	3	2551	3	0.00
10/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	2614	3	2614	3	0.00
10/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	2678	3	2678	3	0.00
10/01/2014	R157 On 06-February-14			Bond Future	6.20	116.2625	6.1993	116.2625	32,191.00
10/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	32	0	32	0	0.00
10/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	36	0	36	0	0.00
10/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	34	0	34	0	0.00
10/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	919	1	919	1	0.00
10/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	933	1	933	1	0.00
10/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	904	1	904	1	0.00
10/01/2014	R157 On 08-May-14			Bond Future	6.38	110.9843	6.3777	110.9843	0.00
10/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	80	0	80	0	0.00
10/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	79	0	79	0	0.00
10/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	77	0	77	0	0.00
10/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1683	2	1683	2	0.00
10/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1671	2	1671	2	0.00
10/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1695	2	1695	2	0.00
10/01/2014	R157 On 07-August-14			Bond Future	6.59	112.4839	6.5941	112.4839	0.00
10/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	725	1	725	1	0.00
10/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	731	1	731	1	0.00
10/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	737	1	737	1	0.00
10/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	565	1	565	1	0.00
10/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	561	1	561	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
10/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	556	1	556	1	0.00
10/01/2014	R157 On 06-November-14			Bond Future	6.89	107.2495	6.8946	107.2495	0.00
10/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	387	0	387	0	0.00
10/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	384	0	384	0	0.00
10/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	390	0	390	0	0.00
10/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	969	1	969	1	0.00
10/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	980	1	980	1	0.00
10/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	975	1	975	1	0.00
10/01/2014	R186 On 06-February-14			Bond Future	8.21	118.6631	8.2085	118.6631	61,546.00
10/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	417	0	417	0	0.00
10/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	4976	4	4976	4	0.00
10/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	402	0	402	0	0.00
10/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	434	0	434	0	0.00
10/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	4561	5	4561	5	0.00
10/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	4485	5	4485	5	0.00
10/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	332	0	332	0	250.00
10/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	4637	5	4637	5	0.00
10/01/2014	R186 On 08-May-14			Bond Future	8.31	120.2240	8.3073	120.2240	740.00
10/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	690	1	690	1	0.00
10/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	4830	4	4830	4	0.00
10/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	702	1	702	1	0.00
10/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	8968	8	8968	8	0.00
10/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	3713	3	3713	3	8,000.00
10/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	677	1	677	1	0.00
10/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	1362	1	1362	1	1,933.00
10/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	7480	7	7480	7	0.00
10/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	11773	12	11773	12	0.00
10/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3185	4	3185	4	1,933.00
10/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	11688	12	11688	12	0.00
10/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	1716	2	1716	2	400.00
10/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1221	1	1221	1	8,000.00
10/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	11858	13	11858	13	0.00
10/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	8619	9	8619	9	0.00
10/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4208	5	4208	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
10/01/2014	R186 On 07-August-14			Bond Future	8.40	116.5578	8.4047	116.5578	0.00
10/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	4437	4	4437	4	0.00
10/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	4517	4	4517	4	0.00
10/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	4477	4	4477	4	0.00
10/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	7306	7	7306	7	0.00
10/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	5318	6	5318	6	0.00
10/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	5409	6	5409	6	0.00
10/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	5363	6	5363	6	0.00
10/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3075	3	3075	3	840.00
10/01/2014	R186 On 06-November-14			Bond Future	8.50	118.1889	8.4996	118.1889	0.00
10/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	8787	8	8787	8	0.00
10/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	4342	4	4342	4	0.00
10/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	4413	4	4413	4	0.00
10/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	4377	4	4377	4	0.00
10/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	7306	8	7306	8	0.00
10/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	7356	8	7356	8	0.00
10/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	7257	8	7257	8	0.00
10/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3445	4	3445	4	2,010.00
10/01/2014	R197 On 06-February-14			Bond Future	276.72	276.7162	276.7186	276.7162	2,049.00
10/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	3281	3	3281	3	0.00
10/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	3291	3	3291	3	0.00
10/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	3271	3	3271	3	0.00
10/01/2014	R201 On 06-February-14			Bond Future	5.15	104.1949	5.1472	104.1949	0.00
10/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	179	0	179	0	0.00
10/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	184	0	184	0	0.00
10/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	189	0	189	0	0.00
10/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	96	0	96	0	0.00
10/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	93	0	93	0	0.00
10/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	100	0	100	0	0.00
10/01/2014	R201 On 08-May-14			Bond Future	5.08	105.5655	5.0833	105.5655	0.00
10/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	148	0	148	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
10/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	150	0	150	0	0.00
10/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	146	0	146	0	0.00
10/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	349	0	349	0	0.00
10/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	346	0	346	0	0.00
10/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	353	0	353	0	0.00
10/01/2014	R201 On 07-August-14			Bond Future	4.79	102.5831	4.7891	102.5831	0.00
10/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	320	0	320	0	0.00
10/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	324	0	324	0	0.00
10/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	322	0	322	0	0.00
10/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	139	0	139	0	0.00
10/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	137	0	137	0	0.00
10/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	136	0	136	0	0.00
10/01/2014	R202 On 06-February-14			Bond Future	212.40	212.3956	212.3998	212.3956	44,679.00
10/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	3410	3	3410	3	0.00
10/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	3390	3	3390	3	0.00
10/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	3400	3	3400	3	0.00
10/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
10/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
10/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
10/01/2014	R203 On 06-February-14			Bond Future	6.98	107.0339	6.9767	107.0339	10,389.00
10/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	3	0	3	0	16.00
10/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	12	0	12	0	0.00
10/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	351	0	351	0	13.00
10/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	11	0	11	0	0.00
10/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	12	0	12	0	0.00
10/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3357	4	3357	4	0.00
10/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	2735	3	2735	3	0.00
10/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	2670	3	2670	3	0.00
10/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	791	1	791	1	0.00
10/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	2702	3	2702	3	0.00
10/01/2014	R203 On 08-May-14			Bond Future	7.12	104.2817	7.1183	104.2817	0.00
10/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	112	0	112	0	0.00
10/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	820	1	820	1	29.00
10/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	107	0	107	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
10/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	109	0	109	0	0.00
10/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1664	1	1664	1	16.00
10/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4329	5	4329	5	0.00
10/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	827	1	827	1	0.00
10/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4300	5	4300	5	0.00
10/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4271	5	4271	5	0.00
10/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1656	2	1656	2	0.00
10/01/2014	R203 On 07-August-14			Bond Future	7.27	105.6906	7.2665	105.6906	0.00
10/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1558	1	1558	1	0.00
10/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1544	1	1544	1	0.00
10/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1529	1	1529	1	0.00
10/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	967	1	967	1	46.00
10/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1451	2	1451	2	0.00
10/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1438	2	1438	2	0.00
10/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1464	2	1464	2	0.00
10/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2158	2	2158	2	0.00
10/01/2014	R203 On 06-November-14			Bond Future	7.43	103.0085	7.4280	103.0085	0.00
10/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	1023	1	1023	1	45.00
10/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	1043	1	1043	1	0.00
10/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	1033	1	1033	1	0.00
10/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2540	3	2540	3	0.00
10/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2507	3	2507	3	0.00
10/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2524	3	2524	3	0.00
10/01/2014	R204 On 06-February-14			Bond Future	7.25	103.7682	7.2459	103.7682	29,549.00
10/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	21	0	21	0	0.00
10/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	22	0	22	0	0.00
10/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	23	0	23	0	0.00
10/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	3572	4	3572	4	0.00
10/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	3530	4	3530	4	0.00
10/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	3613	4	3613	4	0.00
10/01/2014	R204 On 08-May-14			Bond Future	7.37	105.1332	7.3734	105.1332	0.00
10/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	176	0	176	0	0.00
10/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	172	0	172	0	0.00
10/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	179	0	179	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
10/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	5507	6	5507	6	0.00
10/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	5545	6	5545	6	0.00
10/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	5469	6	5469	6	0.00
10/01/2014	R204 On 07-August-14			Bond Future	7.50	102.5228	7.5042	102.5228	0.00
10/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	2016	2	2016	2	0.00
10/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2669	2	2669	2	0.00
10/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	2034	2	2034	2	0.00
10/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1998	2	1998	2	0.00
10/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1654	2	1654	2	530.00
10/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2236	2	2236	2	0.00
10/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2198	2	2198	2	0.00
10/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2217	2	2217	2	0.00
10/01/2014	R204 On 06-November-14			Bond Future	7.64	103.9573	7.6360	103.9573	0.00
10/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1517	1	1517	1	0.00
10/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1530	1	1530	1	0.00
10/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	3176	3	3176	3	0.00
10/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1504	1	1504	1	0.00
10/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	3773	4	3773	4	0.00
10/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	1946	2	1946	2	1,270.00
10/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	3750	4	3750	4	0.00
10/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	3796	4	3796	4	0.00
10/01/2014	R207 On 06-February-14			Bond Future	7.53	98.7581	7.5300	98.7581	22,098.00
10/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	31	0	31	0	0.00
10/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	30	0	30	0	0.00
10/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	33	0	33	0	0.00
10/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	4250	5	4250	5	0.00
10/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	4298	5	4298	5	0.00
10/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	4203	5	4203	5	0.00
10/01/2014	R207 On 08-May-14			Bond Future	7.65	100.0572	7.6534	100.0572	0.00
10/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	182	0	182	0	0.00
10/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	186	0	186	0	0.00
10/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	178	0	178	0	0.00
10/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	6973	7	6973	7	0.00
10/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7018	7	7018	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
10/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	6928	7	6928	7	0.00
10/01/2014	R207 On 07-August-14			Bond Future	7.78	97.7689	7.7793	97.7689	0.00
10/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	2313	2	2313	2	0.00
10/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	2355	2	2355	2	0.00
10/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	2334	2	2334	2	0.00
10/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	2675	3	2675	3	0.00
10/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	2698	3	2698	3	0.00
10/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	2653	3	2653	3	0.00
10/01/2014	R207 On 06-November-14			Bond Future	7.90	99.1369	7.8997	99.1369	0.00
10/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	2013	2	2013	2	0.00
10/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1981	2	1981	2	0.00
10/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1997	2	1997	2	0.00
10/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4317	5	4317	5	0.00
10/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4291	5	4291	5	0.00
10/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4265	5	4265	5	0.00
10/01/2014	R208 On 06-February-14			Bond Future	7.68	96.9433	7.6821	96.9433	11,157.00
10/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	19	0	19	0	0.00
10/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	21	0	21	0	0.00
10/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	20	0	20	0	0.00
10/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	5067	6	5067	6	0.00
10/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	5013	5	5013	5	0.00
10/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	5122	6	5122	6	0.00
10/01/2014	R208 On 08-May-14			Bond Future	7.79	94.8225	7.7917	94.8225	0.00
10/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	174	0	174	0	0.00
10/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	182	0	182	0	0.00
10/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	178	0	178	0	0.00
10/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	8184	9	8184	9	0.00
10/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	8079	9	8079	9	0.00
10/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	8131	9	8131	9	0.00
10/01/2014	R208 On 07-August-14			Bond Future	7.90	96.1037	7.9016	96.1037	0.00
10/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	2480	2	2480	2	0.00
10/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3746	3	3746	3	0.00
10/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	2457	2	2457	2	0.00
10/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	2503	2	2503	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
10/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	1913	2	1913	2	630.00
10/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	2980	3	2980	3	0.00
10/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	2954	3	2954	3	0.00
10/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3006	3	3006	3	0.00
10/01/2014	R208 On 06-November-14			Bond Future	8.01	94.0516	8.0120	94.0516	0.00
10/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	2005	2	2005	2	0.00
10/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	2041	2	2041	2	0.00
10/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	2023	2	2023	2	0.00
10/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	4484	4	4484	4	0.00
10/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	4730	5	4730	5	0.00
10/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2208	2	2208	2	1,520.00
10/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	4761	5	4761	5	0.00
10/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	4699	5	4699	5	0.00
10/01/2014	R209 On 06-February-14			Bond Future	9.00	75.3471	9.0020	75.3471	23,535.00
10/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	429	0	429	0	0.00
10/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	460	0	460	0	0.00
10/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	444	0	444	0	0.00
10/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4043	5	4043	5	0.00
10/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	3912	5	3912	5	0.00
10/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	3977	5	3977	5	0.00
10/01/2014	R209 On 08-May-14			Bond Future	9.09	73.1938	9.0923	73.1938	0.00
10/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5712	5	5712	5	0.00
10/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	637	1	637	1	0.00
10/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	5137	5	5137	5	0.00
10/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	626	1	626	1	0.00
10/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	6261	6	6261	6	0.00
10/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1732	2	1732	2	640.00
10/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	3187	3	3187	3	640.00
10/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	6731	6	6731	6	0.00
10/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	615	1	615	1	0.00
10/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	10819	11	10819	11	0.00
10/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2209	2	2209	2	640.00
10/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	10899	12	10899	12	0.00
10/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	1888	2	1888	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
10/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	10740	11	10740	11	0.00
10/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	3876	4	3876	4	0.00
10/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1627	2	1627	2	7,262.00
10/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1433	2	1433	2	10,000.00
10/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6338	7	6338	7	0.00
10/01/2014	R209 On 07-August-14			Bond Future	9.18	74.1828	9.1812	74.1828	0.00
10/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	4207	4	4207	4	0.00
10/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	4241	4	4241	4	0.00
10/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	4173	4	4173	4	0.00
10/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5134	6	5134	6	0.00
10/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5216	6	5216	6	0.00
10/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5175	6	5175	6	0.00
10/01/2014	R209 On 06-November-14			Bond Future	9.27	72.0758	9.2689	72.0758	0.00
10/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	4558	4	4558	4	0.00
10/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4622	4	4622	4	0.00
10/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	4590	4	4590	4	0.00
10/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	6607	7	6607	7	0.00
10/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	6521	7	6521	7	0.00
10/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	6564	7	6564	7	0.00
10/01/2014	R210 On 06-February-14			Bond Future	161.92	161.9124	161.9151	161.9124	1,319.00
10/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	425	0	425	0	0.00
10/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	405	0	405	0	0.00
10/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	415	0	415	0	0.00
10/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
10/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
10/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
10/01/2014	R211 On 06-February-14			Bond Future	128.99	129.0305	128.9882	129.0305	2,022.00
10/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	12	0	12	0	0.00
10/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	22	0	22	0	0.00
10/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	2	0	2	0	0.00
10/01/2014	R212 On 06-February-14			Bond Future	131.28	131.2819	131.2825	131.2819	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
10/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	1708	2	1708	2	0.00
10/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	1728	2	1728	2	0.00
10/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	1718	2	1718	2	0.00
10/01/2014	R213 On 06-February-14			Bond Future	8.80	86.6471	8.8040	86.6471	21,529.00
10/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	403	0	403	0	0.00
10/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	389	0	389	0	0.00
10/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	375	0	375	0	0.00
10/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	4416	5	4416	5	0.00
10/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	4347	5	4347	5	0.00
10/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	4485	5	4485	5	0.00
10/01/2014	R213 On 08-May-14			Bond Future	8.90	84.2495	8.8975	84.2495	0.00
10/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	643	1	643	1	0.00
10/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	632	1	632	1	0.00
10/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	654	1	654	1	0.00
10/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	10942	12	10942	12	0.00
10/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	11021	12	11021	12	0.00
10/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	10864	12	10864	12	0.00
10/01/2014	R213 On 07-August-14			Bond Future	8.99	85.3878	8.9910	85.3878	0.00
10/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	4214	4	4214	4	0.00
10/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	4282	4	4282	4	0.00
10/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	4248	4	4248	4	0.00
10/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5309	6	5309	6	0.00
10/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5268	6	5268	6	0.00
10/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5351	6	5351	6	0.00
10/01/2014	R213 On 06-November-14			Bond Future	9.08	83.0441	9.0846	83.0441	0.00
10/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4671	4	4671	4	0.00
10/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4736	4	4736	4	0.00
10/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4704	4	4704	4	0.00
10/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6450	7	6450	7	0.00
10/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	6493	7	6493	7	0.00
10/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6407	7	6407	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
10/01/2014	R214 On 06-February-14			Bond Future	9.09	76.2115	9.0923	76.2115	5,455.00
10/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	1459	1	1459	1	0.00
10/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	1425	1	1425	1	0.00
10/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	1391	1	1391	1	0.00
10/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2153	3	2153	3	0.00
10/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2198	3	2198	3	0.00
10/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2108	3	2108	3	0.00
10/01/2014	R214 On 08-May-14			Bond Future	9.18	73.9293	9.1800	73.9293	0.00
10/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	3115	3	3115	3	0.00
10/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	3149	3	3149	3	0.00
10/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	3081	3	3081	3	0.00
10/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4477	5	4477	5	0.00
10/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	4522	5	4522	5	0.00
10/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	4568	5	4568	5	0.00
10/01/2014	R248 On 06-February-14			Bond Future	9.17	98.6503	9.1682	98.6503	12,135.00
10/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	786	2	786	2	0.00
10/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	685	2	685	2	0.00
10/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	584	2	584	2	0.00
10/01/2014	R248 On 08-May-14			Bond Future	9.26	95.5263	9.2587	95.5263	1,375.00
10/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
10/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	2089	3	2089	3	0.00
10/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	1987	3	1987	3	0.00
10/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	2191	3	2191	3	0.00