



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For February 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	2025 On 06-February-14			Bond Future	105.84	105.8437	105.8437	105.8437	0.00
10/02/2014	2025 On 08-May-14			Bond Future	108.49	108.4993	108.4908	108.4993	0.00
10/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	2499	2	2499	2	0.00
10/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	2509	3	2509	3	0.00
10/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	2519	3	2519	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2014	2025 On 07-August-14			Bond Future	108.99	109.0000	108.9899	109.0000	0.00
10/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	20	0	20	0	0.00
10/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	10	0	10	0	0.00
10/02/2014	2037 On 06-February-14			Bond Future	9.27	92.9827	9.2700	92.9827	0.00
10/02/2014	2037 On 08-May-14			Bond Future	9.48	94.4347	9.4764	94.4347	5,914.00
10/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	834	0	834	0	0.00
10/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	747	0	747	0	0.00
10/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	921	0	921	0	0.00
10/02/2014	2037 On 07-August-14			Bond Future	9.57	91.5740	9.5714	91.5740	3,280.00
10/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	4670	4	4670	4	0.00
10/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	4578	3	4578	3	0.00
10/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	4487	3	4487	3	0.00
10/02/2014	2037 On 06-November-14			Bond Future	9.65	92.9328	9.6499	92.9328	0.00
10/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	333	1	333	1	0.00
10/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	416	2	416	2	0.00
10/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	498	2	498	2	0.00
10/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2038 On 06-February-14			Bond Future	104.66	104.6628	104.6628	104.6628	0.00
10/02/2014	2038 On 08-May-14			Bond Future	106.33	106.3363	106.3289	106.3363	57.00
10/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	2671	3	2671	3	0.00
10/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	2681	3	2681	3	0.00
10/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	2661	3	2661	3	0.00
10/02/2014	2038 On 07-August-14			Bond Future	106.66	106.6600	106.6557	106.6600	0.00
10/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	646	0	646	0	0.00
10/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	656	0	656	0	0.00
10/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	666	0	666	0	0.00
10/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2046 On 08-May-14			Bond Future	104.52	104.3700	104.5161	104.3700	1,738.00
10/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	166	0	166	0	0.00
10/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	156	0	156	0	0.00
10/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	176	0	176	0	0.00
10/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2046 On 07-August-14			Bond Future	106.08	104.4500	106.0759	104.4500	0.00
10/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	1636	0	1636	0	0.00
10/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	1626	0	1626	0	0.00
10/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	1646	0	1646	0	0.00
10/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2046 On 06-November-14			Bond Future	106.46	104.4500	106.4629	104.4500	0.00
10/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	2033	0	2033	0	0.00
10/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	2013	0	2013	0	0.00
10/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	2023	0	2023	0	0.00
10/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2050 On 06-February-14			Bond Future	109.24	109.2407	109.2407	109.2407	0.00
10/02/2014	2050 On 08-May-14			Bond Future	112.11	112.1227	112.1147	112.1227	472.00
10/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00

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10/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
10/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	2885	3	2885	3	0.00
10/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	2895	3	2895	3	0.00
10/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	2875	3	2875	3	0.00
10/02/2014	2050 On 07-August-14			Bond Future	112.39	112.4000	112.3873	112.4000	0.00
10/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	387	0	387	0	0.00
10/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	397	0	397	0	0.00
10/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	377	0	377	0	0.00
10/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
10/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
10/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	AL37 On 08-May-14			Index Future	407.29	408.3180	407.2930	408.3180	0.00
10/02/2014	AL37 On 07-August-14			Index Future	413.32	414.3600	413.3190	414.3600	0.00
10/02/2014	AL7T On 08-May-14			Index Future	476.04	478.4240	476.0410	478.4240	1.00
10/02/2014	AL7T On 07-August-14			Index Future	483.08	485.5040	483.0840	485.5040	0.00
10/02/2014	ALBI On 08-May-14			Index Future	432.38	434.8100	432.3770	434.8100	764.00
10/02/2014	ALBI On 07-August-14			Index Future	438.77	441.2440	438.7740	441.2440	0.00
10/02/2014	ALBI On 06-November-14			Index Future	445.83	448.3400	445.8300	448.3400	0.00
10/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C201 On 22-December-14			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
10/02/2014	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/02/2014	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2014	EL28	On 06-February-14			Bond Future	112.43	112.4287	112.4287	112.4287	0.00
10/02/2014	EL28	On 08-May-14			Bond Future	112.86	112.8664	112.8581	112.8664	0.00
10/02/2014	EL28	On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
10/02/2014	EL28	On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
10/02/2014	EL28	On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
10/02/2014	EL28	On 08-May-14	113.99	Put	Bond Future	1132	1	1132	1	0.00
10/02/2014	EL28	On 08-May-14	114.00	Put	Bond Future	1142	1	1142	1	0.00
10/02/2014	EL28	On 08-May-14	114.01	Put	Bond Future	1152	1	1152	1	0.00
10/02/2014	EL28	On 07-August-14			Bond Future	114.54	114.5500	114.5425	114.5500	0.00
10/02/2014	EL28	On 07-August-14	114.01	Call	Bond Future	533	0	533	0	0.00
10/02/2014	EL28	On 07-August-14	114.00	Call	Bond Future	543	0	543	0	0.00
10/02/2014	EL28	On 07-August-14	113.99	Call	Bond Future	553	0	553	0	0.00
10/02/2014	EL28	On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
10/02/2014	EL28	On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
10/02/2014	EL28	On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
10/02/2014	ES33	On 06-February-14			Bond Future	9.85	82.8801	9.8450	82.8801	0.00
10/02/2014	ES33	On 08-May-14			Bond Future	10.05	80.4546	10.0493	80.4546	6,292.00
10/02/2014	ES33	On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
10/02/2014	ES33	On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00

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10/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
10/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	3628	3	3628	3	0.00
10/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	3704	3	3704	3	0.00
10/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	3553	3	3553	3	0.00
10/02/2014	ES33 On 07-August-14			Bond Future	10.16	81.5369	10.1611	81.5369	0.00
10/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	0	1	0	1	0.00
10/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	0	1	0	1	0.00
10/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	0	1	0	1	0.00
10/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	76	0	76	0	0.00
10/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	7	0	7	0	0.00
10/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	145	0	145	0	0.00
10/02/2014	ES33 On 06-November-14			Bond Future	10.26	79.0653	10.2640	79.0653	0.00
10/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	176	1	176	1	0.00
10/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	243	1	243	1	0.00
10/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	311	1	311	1	0.00
10/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
10/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
10/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
10/02/2014	GOVI On 08-May-14			GOVI	431.71	433.9380	431.7050	433.9380	292.00
10/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
10/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
10/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
10/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	102950	8	102950	8	0.00
10/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	103050	8	103050	8	0.00
10/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	102850	8	102850	8	0.00
10/02/2014	GOVI On 07-August-14			GOVI	438.09	440.3590	438.0920	440.3590	175.00
10/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
10/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
10/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
10/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	218980	20	218980	20	0.00
10/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	219180	20	219180	20	0.00
10/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	219080	20	219080	20	0.00
10/02/2014	GOVI On 06-November-14			GOVI	445.14	447.4410	445.1370	447.4410	0.00
10/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	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
10/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
10/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
10/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	38630	2	38630	2	0.00
10/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	38730	2	38730	2	0.00
10/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	38530	2	38530	2	0.00
10/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/02/2014	IGOV On 08-May-14			Index Future	197.99	198.0310	197.9910	198.0310	1,261.00
10/02/2014	IGOV On 07-August-14			Index Future	200.94	200.9850	200.9440	200.9850	106.00
10/02/2014	IGOV On 06-November-14			Index Future	204.20	204.2410	204.1990	204.2410	0.00
10/02/2014	ILBI On 08-May-14			Index Future	536.05	538.9670	536.0490	538.9670	0.00
10/02/2014	ILBI On 07-August-14			Index Future	543.83	547.0800	543.8270	547.0800	210.00
10/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
10/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/02/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.70	94.3000	5.7000	94.3000	2,000.00
10/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.83	94.2500	5.8300	94.2500	4,000.00
10/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.05	93.9800	6.0500	93.9800	0.00
10/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.13	93.9300	6.1300	93.9300	2,000.00
10/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.48	93.5700	6.4800	93.5700	3,000.00
10/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.56	93.5300	6.5600	93.5300	1,000.00
10/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	7.06	93.0100	7.0600	93.0100	1,000.00
10/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.53	92.5700	7.5300	92.5700	0.00
10/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.86	92.2700	7.8600	92.2700	2,000.00
10/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	8.03	92.0900	8.0300	92.0900	5,200.00
10/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.19	91.9400	8.1900	91.9400	0.00
10/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.32	91.8200	8.3200	91.8200	0.00
10/02/2014	R023 On 06-February-14			Bond Future	8.51	98.8055	8.5050	98.8055	0.00
10/02/2014	R023 On 08-May-14			Bond Future	8.70	96.4057	8.6964	96.4057	12,886.00
10/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	420	1	420	1	0.00
10/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	429	1	429	1	0.00
10/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	412	1	412	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
10/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	7054	7	7054	7	0.00
10/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	7110	7	7110	7	0.00
10/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	7165	7	7165	7	0.00
10/02/2014	R023 On 07-August-14			Bond Future	8.81	97.7194	8.8050	97.7194	0.00
10/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2535	3	2535	3	0.00
10/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2584	3	2584	3	0.00
10/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2559	3	2559	3	0.00
10/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	4281	4	4281	4	0.00
10/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	4349	4	4349	4	0.00
10/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	4315	4	4315	4	0.00
10/02/2014	R023 On 06-November-14			Bond Future	8.90	95.3712	8.9016	95.3712	0.00
10/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3177	3	3177	3	0.00
10/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3202	4	3202	4	0.00
10/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3153	3	3153	3	0.00
10/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4868	5	4868	5	0.00
10/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4836	5	4836	5	0.00
10/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4900	5	4900	5	0.00
10/02/2014	R157 On 06-February-14			Bond Future	7.10	115.0031	7.0950	115.0031	0.00
10/02/2014	R157 On 08-May-14			Bond Future	7.41	109.8293	7.4118	109.8293	20,177.00
10/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	4	0	4	0	0.00
10/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	4	0	4	0	0.00
10/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	4	0	4	0	0.00
10/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2990	3	2990	3	0.00
10/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	3003	3	3003	3	0.00
10/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2976	3	2976	3	0.00
10/02/2014	R157 On 07-August-14			Bond Future	7.75	111.4552	7.7530	111.4552	0.00
10/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	235	0	235	0	0.00
10/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	237	0	237	0	0.00
10/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	240	0	240	0	0.00
10/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1333	1	1333	1	0.00
10/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1325	1	1325	1	0.00
10/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1317	1	1317	1	0.00
10/02/2014	R157 On 06-November-14			Bond Future	8.15	106.4343	8.1462	106.4343	0.00
10/02/2014	R157 On 06-November-14	6.20	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
10/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	147	0	147	0	0.00
10/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	150	0	150	0	0.00
10/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1776	2	1776	2	0.00
10/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1790	2	1790	2	0.00
10/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1783	2	1783	2	0.00
10/02/2014	R186 On 06-February-14			Bond Future	8.70	115.2449	8.7000	115.2449	0.00
10/02/2014	R186 On 08-May-14			Bond Future	8.85	117.2155	8.8541	117.2155	51,066.00
10/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	150	0	150	0	0.00
10/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	154	0	154	0	0.00
10/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	7992	9	7992	9	0.00
10/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2181	3	2181	3	0.00
10/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	146	0	146	0	0.00
10/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	5242	6	5242	6	0.00
10/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1501	2	1501	2	8,000.00
10/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4056	5	4056	5	0.00
10/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3034	3	3034	3	6,000.00
10/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	376	0	376	0	1,933.00
10/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	5120	5	5120	5	1,933.00
10/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	15723	15	15723	15	0.00
10/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	15817	15	15817	15	0.00
10/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	2876	3	2876	3	400.00
10/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	15911	15	15911	15	0.00
10/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	1013	1	1013	1	6,000.00
10/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	2080	2	2080	2	8,000.00
10/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	3887	4	3887	4	0.00
10/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	12216	12	12216	12	0.00
10/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	6579	6	6579	6	0.00
10/02/2014	R186 On 07-August-14			Bond Future	8.95	113.6564	8.9536	113.6564	0.00
10/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2395	3	2395	3	0.00
10/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2449	3	2449	3	0.00
10/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2422	3	2422	3	0.00
10/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4463	5	4463	5	0.00
10/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	7748	7	7748	7	0.00
10/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	7865	7	7865	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
10/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	7806	7	7806	7	0.00
10/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	4731	4	4731	4	840.00
10/02/2014	R186 On 06-November-14			Bond Future	9.04	115.4875	9.0385	115.4875	0.00
10/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	5985	6	5985	6	0.00
10/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2593	3	2593	3	0.00
10/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	2644	3	2644	3	0.00
10/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	2619	3	2619	3	0.00
10/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	9869	9	9869	9	0.00
10/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	9929	9	9929	9	0.00
10/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	9809	9	9809	9	0.00
10/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4965	5	4965	5	2,010.00
10/02/2014	R197 On 06-February-14			Bond Future	268.04	268.0387	268.0387	268.0387	0.00
10/02/2014	R197 On 08-May-14			Bond Future	271.80	271.8241	271.8023	271.8241	2,049.00
10/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	21792	22	21792	22	0.00
10/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	21812	22	21812	22	0.00
10/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	21802	22	21802	22	0.00
10/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
10/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
10/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
10/02/2014	R197 On 07-August-14			Bond Future	270.07	270.0000	270.0667	270.0000	0.00
10/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	67	0	67	0	0.00
10/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	77	0	77	0	0.00
10/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	57	0	57	0	0.00
10/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
10/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
10/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
10/02/2014	R201 On 06-February-14			Bond Future	6.30	103.2498	6.3000	103.2498	0.00
10/02/2014	R201 On 08-May-14			Bond Future	6.72	104.6485	6.7246	104.6485	0.00
10/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	4	0	4	0	0.00
10/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	4	0	4	0	0.00
10/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	4	0	4	0	0.00
10/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1194	1	1194	1	0.00
10/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1182	1	1182	1	0.00
10/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1188	1	1188	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
10/02/2014	R201 On 07-August-14			Bond Future	7.19	101.7858	7.1943	101.7858	0.00
10/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	34	0	34	0	0.00
10/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	34	0	34	0	0.00
10/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	34	0	34	0	0.00
10/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	716	1	716	1	0.00
10/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	713	1	713	1	0.00
10/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	710	1	710	1	0.00
10/02/2014	R202 On 06-February-14			Bond Future	204.36	204.3628	204.3628	204.3628	0.00
10/02/2014	R202 On 08-May-14			Bond Future	207.85	207.8622	207.8469	207.8622	44,448.00
10/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	7153	7	7153	7	0.00
10/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	7163	7	7163	7	0.00
10/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	7143	7	7143	7	0.00
10/02/2014	R202 On 07-August-14			Bond Future	207.87	208.0000	207.8723	208.0000	0.00
10/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	128	0	128	0	0.00
10/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	138	0	138	0	0.00
10/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	118	0	118	0	0.00
10/02/2014	R203 On 06-February-14			Bond Future	7.76	104.8937	7.7600	104.8937	0.00
10/02/2014	R203 On 08-May-14			Bond Future	7.96	102.3384	7.9557	102.3384	16,394.00
10/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	10	0	10	0	0.00
10/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	10	0	10	0	0.00
10/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	171	0	171	0	29.00
10/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	10	0	10	0	0.00
10/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	498	1	498	1	16.00
10/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6697	7	6697	7	0.00
10/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2126	2	2126	2	0.00
10/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6635	6	6635	6	0.00
10/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3472	3	3472	3	0.00
10/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6666	6	6666	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
10/02/2014	R203 On 07-August-14			Bond Future	8.13	103.8532	8.1325	103.8532	0.00
10/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	671	1	671	1	0.00
10/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	663	1	663	1	0.00
10/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	655	1	655	1	0.00
10/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	378	0	378	0	46.00
10/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	2937	3	2937	3	0.00
10/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	2917	3	2917	3	0.00
10/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	2957	3	2957	3	0.00
10/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	3935	4	3935	4	0.00
10/02/2014	R203 On 06-November-14			Bond Future	8.29	101.3597	8.2946	101.3597	0.00
10/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	651	1	651	1	14.00
10/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	571	1	571	1	45.00
10/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	582	1	582	1	0.00
10/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	576	1	576	1	0.00
10/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3988	4	3988	4	0.00
10/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4272	4	4272	4	0.00
10/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4231	4	4231	4	0.00
10/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4252	4	4252	4	0.00
10/02/2014	R204 On 06-February-14			Bond Future	8.00	101.1467	7.9950	101.1467	0.00
10/02/2014	R204 On 08-May-14			Bond Future	8.20	102.6759	8.1987	102.6759	30,006.00
10/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	18	0	18	0	0.00
10/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	17	0	17	0	0.00
10/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	19	0	19	0	0.00
10/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8470	8	8470	8	0.00
10/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8552	8	8552	8	0.00
10/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8511	8	8511	8	0.00
10/02/2014	R204 On 07-August-14			Bond Future	8.35	100.1620	8.3504	100.1620	0.00
10/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1201	1	1201	1	0.00
10/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	841	1	841	1	0.00
10/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	822	1	822	1	0.00
10/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	831	1	831	1	0.00
10/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3261	3	3261	3	530.00
10/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4134	4	4134	4	0.00
10/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	4079	4	4079	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
10/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	4106	4	4106	4	0.00
10/02/2014	R204 On 06-November-14			Bond Future	8.48	101.7754	8.4811	101.7754	0.00
10/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	743	1	743	1	0.00
10/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	751	1	751	1	0.00
10/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1768	2	1768	2	0.00
10/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	736	1	736	1	0.00
10/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5905	6	5905	6	0.00
10/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3444	3	3444	3	1,270.00
10/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5876	6	5876	6	0.00
10/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5933	6	5933	6	0.00
10/02/2014	R207 On 06-February-14			Bond Future	8.25	95.9403	8.2450	95.9403	0.00
10/02/2014	R207 On 08-May-14			Bond Future	8.44	97.3645	8.4436	97.3645	18,448.00
10/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	18	0	18	0	0.00
10/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	18	0	18	0	0.00
10/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	17	0	17	0	0.00
10/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	10275	10	10275	10	0.00
10/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10323	10	10323	10	0.00
10/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	10227	10	10227	10	0.00
10/02/2014	R207 On 07-August-14			Bond Future	8.59	95.1640	8.5852	95.1640	0.00
10/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	1001	1	1001	1	0.00
10/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	1013	1	1013	1	0.00
10/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	1024	1	1024	1	0.00
10/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4743	5	4743	5	0.00
10/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4775	5	4775	5	0.00
10/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4712	5	4712	5	0.00
10/02/2014	R207 On 06-November-14			Bond Future	8.70	96.6972	8.7023	96.6972	0.00
10/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	1021	1	1021	1	0.00
10/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	1039	1	1039	1	0.00
10/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	1030	1	1030	1	0.00
10/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6592	6	6592	6	0.00
10/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6559	6	6559	6	0.00
10/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6526	6	6526	6	0.00
10/02/2014	R208 On 06-February-14			Bond Future	8.37	93.9016	8.3700	93.9016	0.00
10/02/2014	R208 On 08-May-14			Bond Future	8.57	91.8823	8.5712	91.8823	11,022.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	18	0	18	0	0.00
10/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	19	0	19	0	0.00
10/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	19	0	19	0	0.00
10/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11882	11	11882	11	0.00
10/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11771	11	11771	11	0.00
10/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11827	11	11827	11	0.00
10/02/2014	R208 On 07-August-14			Bond Future	8.69	93.2424	8.6939	93.2424	0.00
10/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1135	1	1135	1	0.00
10/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1897	2	1897	2	0.00
10/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1122	1	1122	1	0.00
10/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1148	1	1148	1	0.00
10/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3853	4	3853	4	630.00
10/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5424	5	5424	5	0.00
10/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5387	5	5387	5	0.00
10/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5460	5	5460	5	0.00
10/02/2014	R208 On 06-November-14			Bond Future	8.80	91.3440	8.8014	91.3440	0.00
10/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	1053	1	1053	1	0.00
10/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1074	1	1074	1	0.00
10/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	1063	1	1063	1	0.00
10/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2652	3	2652	3	0.00
10/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7419	7	7419	7	0.00
10/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	4024	4	4024	4	1,520.00
10/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7458	7	7458	7	0.00
10/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7380	7	7380	7	0.00
10/02/2014	R209 On 06-February-14			Bond Future	9.17	74.8584	9.1650	74.8584	0.00
10/02/2014	R209 On 08-May-14			Bond Future	9.35	72.9215	9.3522	72.9215	24,063.00
10/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4062	5	4062	5	0.00
10/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	230	0	230	0	0.00
10/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	3552	4	3552	4	0.00
10/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	224	0	224	0	0.00
10/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	219	0	219	0	0.00
10/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	4991	6	4991	6	0.00
10/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	4559	5	4559	5	0.00
10/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	866	1	866	1	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	1924	2	1924	2	640.00
10/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	12221	11	12221	11	0.00
10/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	12392	12	12392	12	0.00
10/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	2126	2	2126	2	883.00
10/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	12306	12	12306	12	0.00
10/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	2512	2	2512	2	640.00
10/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	4502	4	4502	4	0.00
10/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1814	2	1814	2	7,262.00
10/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	1582	1	1582	1	10,000.00
10/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	7361	7	7361	7	0.00
10/02/2014	R209 On 07-August-14			Bond Future	9.44	74.0011	9.4356	74.0011	0.00
10/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3164	4	3164	4	0.00
10/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3193	4	3193	4	0.00
10/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3136	4	3136	4	0.00
10/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	5907	5	5907	5	0.00
10/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	5999	6	5999	6	0.00
10/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	5953	5	5953	5	0.00
10/02/2014	R209 On 06-November-14			Bond Future	9.51	72.0449	9.5090	72.0449	0.00
10/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	3725	4	3725	4	0.00
10/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	3753	4	3753	4	0.00
10/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	3781	4	3781	4	0.00
10/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	7468	7	7468	7	0.00
10/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	7374	7	7374	7	0.00
10/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	7420	7	7420	7	0.00
10/02/2014	R210 On 06-February-14			Bond Future	156.23	156.2277	156.2277	156.2277	0.00
10/02/2014	R210 On 08-May-14			Bond Future	156.47	156.4773	156.4655	156.4773	719.00
10/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	3525	4	3525	4	0.00
10/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	3535	4	3535	4	0.00
10/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	3545	4	3545	4	0.00
10/02/2014	R210 On 07-August-14			Bond Future	158.80	159.0000	158.8006	159.0000	0.00
10/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	199	0	199	0	0.00
10/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	209	0	209	0	0.00
10/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	189	0	189	0	0.00
10/02/2014	R211 On 06-February-14			Bond Future	125.87	125.8670	125.8670	125.8670	0.00
10/02/2014	R211 On 08-May-14			Bond Future	127.63	127.6408	127.6268	127.6408	390.00
10/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2373	2	2373	2	0.00
10/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2383	2	2383	2	0.00
10/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2363	2	2363	2	0.00
10/02/2014	R211 On 07-August-14			Bond Future	127.98	128.0000	127.9767	128.0000	0.00
10/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	23	0	23	0	0.00
10/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	33	0	33	0	0.00
10/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	13	0	13	0	0.00
10/02/2014	R212 On 06-February-14			Bond Future	126.77	126.7701	126.7701	126.7701	0.00
10/02/2014	R212 On 08-May-14			Bond Future	128.83	128.8365	128.8258	128.8365	21,791.00
10/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3174	3	3174	3	0.00
10/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3184	3	3184	3	0.00
10/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3164	3	3164	3	0.00
10/02/2014	R212 On 07-August-14			Bond Future	129.04	129.0500	129.0419	129.0500	0.00
10/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	52	0	52	0	0.00
10/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	32	0	32	0	0.00
10/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	42	0	42	0	0.00
10/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
10/02/2014	R212 On 07-August-14	129.00	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
10/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
10/02/2014	R213 On 06-February-14			Bond Future	9.14	84.8907	9.1350	84.8907	0.00
10/02/2014	R213 On 08-May-14			Bond Future	9.28	82.8907	9.2833	82.8907	21,730.00
10/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	178	0	178	0	0.00
10/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	174	0	174	0	0.00
10/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	183	0	183	0	0.00
10/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	13332	13	13332	13	0.00
10/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	13418	13	13418	13	0.00
10/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	13247	13	13247	13	0.00
10/02/2014	R213 On 07-August-14			Bond Future	9.37	84.1174	9.3741	84.1174	0.00
10/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	2753	3	2753	3	0.00
10/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	2807	3	2807	3	0.00
10/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	2780	3	2780	3	0.00
10/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	6629	6	6629	6	0.00
10/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	6580	6	6580	6	0.00
10/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	6678	6	6678	6	0.00
10/02/2014	R213 On 06-November-14			Bond Future	9.46	81.9283	9.4554	81.9283	0.00
10/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3405	4	3405	4	0.00
10/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3459	4	3459	4	0.00
10/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3433	4	3433	4	0.00
10/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	7834	7	7834	7	0.00
10/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	7882	7	7882	7	0.00
10/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	7785	7	7785	7	0.00
10/02/2014	R214 On 06-February-14			Bond Future	9.29	75.5199	9.2850	75.5199	0.00
10/02/2014	R214 On 08-May-14			Bond Future	9.49	73.4173	9.4862	73.4173	5,055.00
10/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	1692	2	1692	2	0.00
10/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	1667	2	1667	2	0.00
10/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	1717	2	1717	2	0.00
10/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	5393	5	5393	5	0.00
10/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	5338	5	5338	5	0.00
10/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	5448	5	5448	5	0.00
10/02/2014	R214 On 07-August-14			Bond Future	9.57	74.4106	9.5701	74.4106	0.00
10/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	4517	5	4517	5	0.00
10/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	4447	5	4447	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
10/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	4482	5	4482	5	0.00
10/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	4589	4	4589	4	0.00
10/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	4663	4	4663	4	0.00
10/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	4626	4	4626	4	0.00
10/02/2014	R214 On 06-November-14			Bond Future	9.65	72.3203	9.6453	72.3203	0.00
10/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	5452	6	5452	6	0.00
10/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	5487	6	5487	6	0.00
10/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	5521	6	5521	6	0.00
10/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	5454	5	5454	5	0.00
10/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	5417	5	5417	5	0.00
10/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	5490	5	5490	5	0.00
10/02/2014	R248 On 06-February-14			Bond Future	9.37	97.6315	9.3700	97.6315	0.00
10/02/2014	R248 On 08-May-14			Bond Future	9.57	94.7847	9.5694	94.7847	13,650.00
10/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
10/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	5052	4	5052	4	0.00
10/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	4950	4	4950	4	0.00
10/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	5154	4	5154	4	0.00
10/02/2014	R248 On 07-August-14			Bond Future	9.66	96.0661	9.6568	96.0661	0.00
10/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	0	1	0	1	0.00
10/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	29	1	29	1	0.00
10/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	0	1	0	1	0.00
10/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
10/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	62	0	62	0	0.00
10/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	153	0	153	0	0.00
10/02/2014	R248 On 06-November-14			Bond Future	9.74	93.1864	9.7355	93.1864	0.00
10/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	0	1	0	1	0.00
10/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	41	1	41	1	0.00
10/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	0	1	0	1	0.00
10/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	49	0	49	0	0.00
10/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
10/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	139	0	139	0	0.00