



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For April 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	2025 On 08-May-14			Bond Future	113.04	112.6765	113.0438	112.6765	0.00
02/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	2034	2	2034	2	0.00
02/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	2054	2	2054	2	0.00
02/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	2044	2	2044	2	0.00
02/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2025 On 07-August-14			Bond Future	113.58	113.2089	113.5792	113.2089	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
02/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	4589	4	4589	4	0.00
02/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	4569	4	4569	4	0.00
02/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	4579	4	4579	4	0.00
02/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2030 On 08-May-14			Bond Future	8.92	94.5640	8.9233	94.5640	1,991.00
02/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	603	1	603	1	0.00
02/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	525	1	525	1	0.00
02/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	681	1	681	1	0.00
02/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2030 On 07-August-14			Bond Future	9.01	91.9374	9.0144	91.9374	0.00
02/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
02/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
02/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
02/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	112	0	112	0	0.00
02/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	34	0	34	0	0.00
02/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	190	0	190	0	0.00
02/04/2014	2030 On 06-November-14			Bond Future	9.10	93.3457	9.0950	93.3457	0.00
02/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
02/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
02/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
02/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	806	1	806	1	0.00
02/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	652	1	652	1	0.00
02/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	729	1	729	1	0.00
02/04/2014	2037 On 08-May-14			Bond Future	9.11	96.7092	9.1109	96.7092	5,914.00
02/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	2307	2	2307	2	0.00
02/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	2481	3	2481	3	0.00
02/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	2394	3	2394	3	0.00
02/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2037 On 08-May-14	9.37	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
02/04/2014	2037 On 07-August-14			Bond Future	9.20	93.8634	9.1965	93.8634	3,280.00
02/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
02/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
02/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
02/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	1415	1	1415	1	0.00
02/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	1324	1	1324	1	0.00
02/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	1233	1	1233	1	0.00
02/04/2014	2037 On 06-November-14			Bond Future	9.27	95.1843	9.2723	95.1843	0.00
02/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	3565	4	3565	4	0.00
02/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	3647	4	3647	4	0.00
02/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	3730	4	3730	4	0.00
02/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2038 On 08-May-14			Bond Future	113.35	113.3099	113.3530	113.3099	367.00
02/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	4353	4	4353	4	0.00
02/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	4343	4	4343	4	0.00
02/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	4363	4	4363	4	0.00
02/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2038 On 07-August-14			Bond Future	113.75	113.7109	113.7520	113.7109	0.00
02/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	7742	8	7742	8	0.00
02/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	7752	8	7752	8	0.00
02/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	7762	8	7762	8	0.00
02/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2046 On 08-May-14			Bond Future	110.22	110.1764	110.2191	110.1764	5,218.00
02/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	5869	6	5869	6	0.00
02/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	5859	6	5859	6	0.00
02/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	5879	6	5879	6	0.00
02/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2046 On 08-May-14	104.35	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
02/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2046 On 07-August-14			Bond Future	111.84	111.7990	111.8398	111.7990	0.00
02/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	7400	7	7400	7	0.00
02/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	7390	7	7390	7	0.00
02/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	7410	7	7410	7	0.00
02/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2046 On 06-November-14			Bond Future	112.22	112.1814	112.2230	112.1814	0.00
02/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	7793	8	7793	8	0.00
02/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	7773	8	7773	8	0.00
02/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	7783	8	7783	8	0.00
02/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2050 On 08-May-14			Bond Future	118.80	118.7498	118.7960	118.7498	680.00
02/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	3806	4	3806	4	0.00
02/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	3786	4	3786	4	0.00
02/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	3796	4	3796	4	0.00
02/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2050 On 07-August-14			Bond Future	119.14	119.0910	119.1350	119.0910	0.00
02/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	7135	7	7135	7	0.00
02/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	7145	7	7145	7	0.00
02/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	7125	7	7125	7	0.00
02/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	8657 On 21-December-26			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
02/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	AL12 On 08-May-14			Index Future	482.34	483.0730	482.3430	483.0730	0.00
02/04/2014	AL12 On 07-August-14			Index Future	489.38	490.1230	489.3760	490.1230	0.00
02/04/2014	AL12 On 06-November-14			Index Future	496.87	497.6210	496.8650	497.6210	0.00
02/04/2014	AL37 On 08-May-14			Index Future	411.25	411.5790	411.2520	411.5790	0.00
02/04/2014	AL37 On 07-August-14			Index Future	417.25	417.5860	417.2480	417.5860	0.00
02/04/2014	AL7T On 08-May-14			Index Future	482.43	482.7700	482.4340	482.7700	1.00
02/04/2014	AL7T On 07-August-14			Index Future	489.47	489.8150	489.4690	489.8150	0.00
02/04/2014	ALBI On 08-May-14			Index Future	440.73	441.1790	440.7270	441.1790	704.00
02/04/2014	ALBI On 07-August-14			Index Future	447.15	447.6170	447.1530	447.6170	0.00
02/04/2014	ALBI On 06-November-14			Index Future	454.00	454.4650	453.9960	454.4650	0.00
02/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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02/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2014	EL28 On 08-May-14			Bond Future	117.77	117.7250	117.7701	117.7250	0.00
02/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	3780	4	3780	4	0.00
02/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	3760	4	3760	4	0.00
02/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	3770	4	3770	4	0.00
02/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	EL28 On 07-August-14			Bond Future	119.50	119.4589	119.5019	119.4589	0.00
02/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	5492	5	5492	5	0.00
02/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	5502	5	5502	5	0.00
02/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	5512	5	5512	5	0.00
02/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	ES33 On 08-May-14			Bond Future	9.71	82.1670	9.7123	82.1670	6,292.00
02/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
02/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
02/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
02/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1207	1	1207	1	0.00
02/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1282	1	1282	1	0.00
02/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1132	1	1132	1	0.00
02/04/2014	ES33 On 07-August-14			Bond Future	9.82	83.2586	9.8154	83.2586	0.00
02/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2432	3	2432	3	0.00
02/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2363	2	2363	2	0.00
02/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2294	2	2294	2	0.00
02/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
02/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
02/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
02/04/2014	ES33 On 06-November-14			Bond Future	9.92	80.7498	9.9162	80.7498	0.00
02/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2589	3	2589	3	0.00
02/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2656	3	2656	3	0.00
02/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2724	3	2724	3	0.00
02/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00

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02/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
02/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
02/04/2014	GOVI On 08-May-14			GOVI	439.57	439.9820	439.5700	439.9820	318.00
02/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
02/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
02/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
02/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	24300	2	24300	2	0.00
02/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	24400	2	24400	2	0.00
02/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	24200	2	24200	2	0.00
02/04/2014	GOVI On 07-August-14			GOVI	445.98	446.4030	445.9790	446.4030	220.00
02/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
02/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
02/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
02/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	140110	14	140110	14	0.00
02/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	140310	14	140310	14	0.00
02/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	140210	14	140210	14	0.00
02/04/2014	GOVI On 06-November-14			GOVI	452.80	453.2320	452.8040	453.2320	0.00
02/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	38140	4	38140	4	0.00
02/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	37940	4	37940	4	0.00
02/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	38040	4	38040	4	0.00
02/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
02/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
02/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
02/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/04/2014	IGOV On 08-May-14			Index Future	205.52	205.4710	205.5220	205.4710	1,266.00
02/04/2014	IGOV On 07-August-14			Index Future	208.54	208.4950	208.5440	208.4950	90.00
02/04/2014	IGOV On 06-November-14			Index Future	211.76	211.7090	211.7610	211.7090	0.00
02/04/2014	ILBI On 08-May-14			Index Future	556.53	556.1780	556.5310	556.1780	0.00
02/04/2014	ILBI On 07-August-14			Index Future	564.55	564.1950	564.5520	564.1950	210.00
02/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
02/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	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
02/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/04/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.73	94.2600	5.7300	94.2600	0.00
02/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.80	94.1900	5.8000	94.1900	2,000.00
02/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.06	93.9500	6.0600	93.9500	2,000.00
02/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.13	93.8900	6.1300	93.8900	1,500.00
02/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.31	93.6800	6.3100	93.6800	700.00
02/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.38	93.6200	6.3800	93.6200	1,000.00
02/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.82	93.1700	6.8200	93.1700	0.00
02/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.16	92.8600	7.1600	92.8600	2,850.00
02/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.42	92.5900	7.4200	92.5900	5,000.00
02/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.62	92.4000	7.6200	92.4000	0.00
02/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.80	92.2300	7.8000	92.2300	0.00
02/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.99	92.0600	7.9900	92.0600	0.00
02/04/2014	R023 On 08-May-14			Bond Future	8.42	97.4596	8.4222	97.4596	12,906.00
02/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	61	0	61	0	0.00
02/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	64	0	64	0	0.00
02/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	58	0	58	0	0.00
02/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	5071	5	5071	5	0.00
02/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	5132	5	5132	5	0.00
02/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	5192	5	5192	5	0.00
02/04/2014	R023 On 07-August-14			Bond Future	8.52	98.7709	8.5229	98.7709	0.00
02/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2239	2	2239	2	0.00
02/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2297	2	2297	2	0.00
02/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2268	2	2268	2	0.00
02/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	2372	2	2372	2	0.00
02/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	2431	2	2431	2	0.00
02/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	2401	2	2401	2	0.00
02/04/2014	R023 On 06-November-14			Bond Future	8.62	96.3631	8.6210	96.3631	0.00
02/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3067	3	3067	3	0.00
02/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3095	3	3095	3	0.00
02/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	3038	3	3038	3	0.00
02/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	3186	3	3186	3	0.00
02/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	3158	3	3158	3	0.00
02/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	3214	3	3214	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
02/04/2014	R157 On 08-May-14			Bond Future	6.87	110.4729	6.8691	110.4729	22,838.00
02/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2264	2	2264	2	0.00
02/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2277	2	2277	2	0.00
02/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2250	2	2250	2	0.00
02/04/2014	R157 On 07-August-14			Bond Future	7.10	112.0862	7.0986	112.0862	13,000.00
02/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	207	0	207	0	0.00
02/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	211	0	211	0	0.00
02/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	214	0	214	0	0.00
02/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	598	1	598	1	0.00
02/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	590	1	590	1	0.00
02/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	583	1	583	1	0.00
02/04/2014	R157 On 06-November-14			Bond Future	7.39	106.9884	7.3891	106.9884	0.00
02/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	84	0	84	0	0.00
02/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	83	0	83	0	0.00
02/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	85	0	85	0	0.00
02/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	1081	1	1081	1	0.00
02/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	1095	1	1095	1	0.00
02/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	1088	1	1088	1	0.00
02/04/2014	R186 On 08-May-14			Bond Future	8.53	119.2941	8.5293	119.2941	51,619.00
02/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	4985	5	4985	5	0.00
02/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	1221	1	1221	1	1,000.00
02/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	2	0	2	0	0.00
02/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	2	0	2	0	0.00
02/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	1590	2	1590	2	900.00
02/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	9691	10	9691	10	0.00
02/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	2	0	2	0	0.00
02/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	3076	3	3076	3	0.00
02/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	782	1	782	1	10,000.00
02/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	6035	6	6035	6	0.00
02/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	4314	4	4314	4	0.00
02/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	29	0	29	0	1,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	2795	3	2795	3	6,000.00
02/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	1837	2	1837	2	1,933.00
02/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	12880	13	12880	13	0.00
02/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	2318	2	2318	2	0.00
02/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	12977	13	12977	13	0.00
02/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	314	0	314	0	1,500.00
02/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	442	0	442	0	400.00
02/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	9177	9	9177	9	0.00
02/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	3169	3	3169	3	0.00
02/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	956	1	956	1	0.00
02/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	13075	13	13075	13	0.00
02/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	827	1	827	1	900.00
02/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	181	0	181	0	10,000.00
02/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	20	0	20	0	6,000.00
02/04/2014	R186 On 07-August-14			Bond Future	8.62	115.7430	8.6198	115.7430	100.00
02/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	2089	2	2089	2	0.00
02/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	2151	2	2151	2	0.00
02/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	2120	2	2120	2	0.00
02/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	4656	5	4656	5	0.00
02/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	4745	5	4745	5	0.00
02/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	4853	5	4853	5	0.00
02/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	4799	5	4799	5	0.00
02/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	2218	2	2218	2	840.00
02/04/2014	R186 On 06-November-14			Bond Future	8.70	117.5155	8.7038	117.5155	0.00
02/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	6548	7	6548	7	0.00
02/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2496	3	2496	3	0.00
02/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2553	3	2553	3	0.00
02/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2525	3	2525	3	0.00
02/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	7119	7	7119	7	0.00
02/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	7176	7	7176	7	0.00
02/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	7062	7	7062	7	0.00
02/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2871	3	2871	3	2,010.00
02/04/2014	R197 On 08-May-14			Bond Future	280.22	280.1205	280.2176	280.1205	1,912.00
02/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	30208	30	30208	30	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
02/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	30228	30	30228	30	0.00
02/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	30218	30	30218	30	0.00
02/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R197 On 07-August-14			Bond Future	278.52	278.4259	278.5181	278.4259	0.00
02/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	8518	8	8518	8	0.00
02/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	8528	8	8528	8	0.00
02/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	8508	8	8508	8	0.00
02/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R201 On 08-May-14			Bond Future	6.42	104.7848	6.4156	104.7848	0.00
02/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	1007	1	1007	1	0.00
02/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	995	1	995	1	0.00
02/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	1001	1	1001	1	0.00
02/04/2014	R201 On 07-August-14			Bond Future	6.74	101.9040	6.7353	101.9040	0.00
02/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	66	0	66	0	0.00
02/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	65	0	65	0	0.00
02/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	66	0	66	0	0.00
02/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	584	1	584	1	0.00
02/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	581	1	581	1	0.00
02/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	578	1	578	1	0.00
02/04/2014	R202 On 08-May-14			Bond Future	218.45	218.3647	218.4456	218.3647	44,663.00
02/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	4955	5	4955	5	0.00
02/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	4962	5	4962	5	0.00
02/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	4969	5	4969	5	0.00
02/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	1516	2	1516	2	0.00
02/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	1519	2	1519	2	0.00
02/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	1513	2	1513	2	0.00
02/04/2014	R202 On 07-August-14			Bond Future	218.57	218.4892	218.5666	218.4892	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
02/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	12216	12	12216	12	0.00
02/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	12208	12	12208	12	0.00
02/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	12201	12	12201	12	0.00
02/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	1642	2	1642	2	0.00
02/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	1644	2	1644	2	0.00
02/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	1639	2	1639	2	0.00
02/04/2014	R203 On 08-May-14			Bond Future	7.68	103.0456	7.6754	103.0456	16,949.00
02/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	26	0	26	0	29.00
02/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	265	0	265	0	16.00
02/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5870	6	5870	6	0.00
02/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	1076	1	1076	1	0.00
02/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5807	6	5807	6	0.00
02/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2511	2	2511	2	0.00
02/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5839	6	5839	6	0.00
02/04/2014	R203 On 07-August-14			Bond Future	7.83	104.5504	7.8347	104.5504	0.00
02/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	463	0	463	0	0.00
02/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	455	0	455	0	0.00
02/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	447	0	447	0	0.00
02/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	184	0	184	0	46.00
02/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1922	2	1922	2	0.00
02/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1903	2	1903	2	0.00
02/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1942	2	1942	2	0.00
02/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2935	3	2935	3	0.00
02/04/2014	R203 On 06-November-14			Bond Future	8.00	101.9869	7.9996	101.9869	0.00
02/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	403	0	403	0	14.00
02/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	332	0	332	0	45.00
02/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	342	0	342	0	0.00
02/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	337	0	337	0	0.00
02/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	3004	3	3004	3	0.00
02/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	3296	3	3296	3	0.00
02/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	3254	3	3254	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
02/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	3275	3	3275	3	0.00
02/04/2014	R203 On 05-February-15			Bond Future	8.18	103.6100	8.1768	103.6100	0.00
02/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	1006	1	1006	1	55.00
02/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1739	2	1739	2	0.00
02/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1726	2	1726	2	0.00
02/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1752	2	1752	2	0.00
02/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1342	1	1342	1	0.00
02/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1332	1	1332	1	0.00
02/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	2132	2	2132	2	0.00
02/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1352	1	1352	1	0.00
02/04/2014	R204 On 08-May-14			Bond Future	7.91	103.5743	7.9141	103.5743	31,046.00
02/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	7458	7	7458	7	0.00
02/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	7375	7	7375	7	0.00
02/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	7416	7	7416	7	0.00
02/04/2014	R204 On 07-August-14			Bond Future	8.05	101.0540	8.0523	101.0540	300.00
02/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	944	1	944	1	0.00
02/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	562	1	562	1	0.00
02/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	542	1	542	1	0.00
02/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	552	1	552	1	0.00
02/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1934	2	1934	2	530.00
02/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2785	3	2785	3	0.00
02/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2730	3	2730	3	0.00
02/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2757	3	2757	3	0.00
02/04/2014	R204 On 06-November-14			Bond Future	8.19	102.6014	8.1850	102.6014	0.00
02/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	448	0	448	0	0.00
02/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	454	0	454	0	0.00
02/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1510	2	1510	2	0.00
02/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	441	0	441	0	0.00
02/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4603	5	4603	5	0.00
02/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	2180	2	2180	2	1,270.00
02/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	4573	4	4573	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
02/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4632	5	4632	5	0.00
02/04/2014	R207 On 08-May-14			Bond Future	8.17	98.2791	8.1655	98.2791	19,048.00
02/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	9055	9	9055	9	0.00
02/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	9103	9	9103	9	0.00
02/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	9006	9	9006	9	0.00
02/04/2014	R207 On 07-August-14			Bond Future	8.30	96.0733	8.2961	96.0733	100.00
02/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	679	1	679	1	0.00
02/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	690	1	690	1	0.00
02/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	702	1	702	1	0.00
02/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	3222	3	3222	3	0.00
02/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	3253	3	3253	3	0.00
02/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	3191	3	3191	3	0.00
02/04/2014	R207 On 06-November-14			Bond Future	8.42	97.5446	8.4153	97.5446	0.00
02/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	659	1	659	1	0.00
02/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	677	1	677	1	0.00
02/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	668	1	668	1	0.00
02/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	5090	5	5090	5	0.00
02/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	5056	5	5056	5	0.00
02/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	5023	5	5023	5	0.00
02/04/2014	R208 On 08-May-14			Bond Future	8.30	92.8446	8.2974	92.8446	11,721.00
02/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	10533	10	10533	10	0.00
02/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	10421	10	10421	10	0.00
02/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	10477	10	10477	10	0.00
02/04/2014	R208 On 07-August-14			Bond Future	8.41	94.2005	8.4111	94.2005	100.00
02/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	790	1	790	1	0.00
02/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	1616	2	1616	2	0.00
02/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	776	1	776	1	0.00
02/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	803	1	803	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
02/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	2241	2	2241	2	630.00
02/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	3748	4	3748	4	0.00
02/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	3712	4	3712	4	0.00
02/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	3784	4	3784	4	0.00
02/04/2014	R208 On 06-November-14			Bond Future	8.52	92.2438	8.5205	92.2438	0.00
02/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	748	1	748	1	0.00
02/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	768	1	768	1	0.00
02/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	758	1	758	1	0.00
02/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2464	2	2464	2	0.00
02/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	5836	6	5836	6	0.00
02/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	2558	3	2558	3	1,520.00
02/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	5875	6	5875	6	0.00
02/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	5796	6	5796	6	0.00
02/04/2014	R209 On 08-May-14			Bond Future	9.03	74.5097	9.0319	74.5097	25,078.00
02/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	4592	5	4592	5	0.00
02/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	18	0	18	0	0.00
02/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	17	0	17	0	0.00
02/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	3855	4	3855	4	0.00
02/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	16	0	16	0	0.00
02/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	5900	6	5900	6	0.00
02/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	354	0	354	0	640.00
02/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	1525	2	1525	2	640.00
02/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	5299	5	5299	5	0.00
02/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	9671	10	9671	10	0.00
02/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	9850	10	9850	10	0.00
02/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	318	0	318	0	883.00
02/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	9761	10	9761	10	0.00
02/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	476	0	476	0	640.00
02/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1764	2	1764	2	0.00
02/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	4510	4	4510	4	0.00
02/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	215	0	215	0	7,262.00
02/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	152	0	152	0	10,000.00
02/04/2014	R209 On 07-August-14			Bond Future	9.11	75.5979	9.1083	75.5979	100.00
02/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	2954	3	2954	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
02/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	2989	3	2989	3	0.00
02/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	2918	3	2918	3	0.00
02/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	3347	3	3347	3	0.00
02/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	3425	3	3425	3	0.00
02/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	3386	3	3386	3	0.00
02/04/2014	R209 On 06-November-14			Bond Future	9.18	73.6083	9.1804	73.6083	0.00
02/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	3587	4	3587	4	0.00
02/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3619	4	3619	4	0.00
02/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	3652	4	3652	4	0.00
02/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	4995	5	4995	5	0.00
02/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4911	5	4911	5	0.00
02/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4952	5	4952	5	0.00
02/04/2014	R210 On 08-May-14			Bond Future	163.57	163.5148	163.5739	163.5148	719.00
02/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	3574	4	3574	4	0.00
02/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	3564	4	3564	4	0.00
02/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	3584	4	3584	4	0.00
02/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R210 On 07-August-14			Bond Future	165.98	165.9228	165.9791	165.9228	0.00
02/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	6979	7	6979	7	0.00
02/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	6969	7	6969	7	0.00
02/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	6989	7	6989	7	0.00
02/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R211 On 08-May-14			Bond Future	127.71	127.6714	127.7073	127.6714	390.00
02/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2293	2	2293	2	0.00
02/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2303	2	2303	2	0.00
02/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2283	2	2283	2	0.00
02/04/2014	R211 On 07-August-14			Bond Future	128.02	127.9873	128.0209	127.9873	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
02/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	21	0	21	0	0.00
02/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	11	0	11	0	0.00
02/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	31	0	31	0	0.00
02/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R212 On 08-May-14			Bond Future	132.13	132.0858	132.1309	132.0858	21,797.00
02/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	131	0	131	0	0.00
02/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	121	0	121	0	0.00
02/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	141	0	141	0	0.00
02/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R212 On 07-August-14			Bond Future	132.36	132.3141	132.3568	132.3141	0.00
02/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	3367	3	3367	3	0.00
02/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	3347	3	3347	3	0.00
02/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	3357	3	3357	3	0.00
02/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R213 On 08-May-14			Bond Future	8.88	85.1631	8.8839	85.1631	21,707.00
02/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	9	0	9	0	0.00
02/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	9	0	9	0	0.00
02/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	10	0	10	0	0.00
02/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	10204	10	10204	10	0.00
02/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	10293	10	10293	10	0.00
02/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	10115	10	10115	10	0.00
02/04/2014	R213 On 07-August-14			Bond Future	8.96	86.4068	8.9647	86.4068	0.00
02/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	2684	3	2684	3	0.00
02/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	2753	3	2753	3	0.00
02/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	2719	3	2719	3	0.00
02/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3583	4	3583	4	0.00
02/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3542	4	3542	4	0.00
02/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3625	4	3625	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
02/04/2014	R213 On 06-November-14			Bond Future	9.04	84.1878	9.0425	84.1878	0.00
02/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	3498	4	3498	4	0.00
02/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	3564	4	3564	4	0.00
02/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	3531	4	3531	4	0.00
02/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	4968	5	4968	5	0.00
02/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	5011	5	5011	5	0.00
02/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	4925	5	4925	5	0.00
02/04/2014	R214 On 08-May-14			Bond Future	9.10	75.4387	9.1012	75.4387	5,055.00
02/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	1319	1	1319	1	0.00
02/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	1286	1	1286	1	0.00
02/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	1353	1	1353	1	0.00
02/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	2115	2	2115	2	0.00
02/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	2070	2	2070	2	0.00
02/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	2161	2	2161	2	0.00
02/04/2014	R214 On 07-August-14			Bond Future	9.18	76.4473	9.1758	76.4473	0.00
02/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	4907	5	4907	5	0.00
02/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	4815	5	4815	5	0.00
02/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	4861	5	4861	5	0.00
02/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	2048	2	2048	2	0.00
02/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	2101	2	2101	2	0.00
02/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	2074	2	2074	2	0.00
02/04/2014	R214 On 06-November-14			Bond Future	9.25	74.3306	9.2475	74.3306	0.00
02/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	6048	6	6048	6	0.00
02/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	6091	6	6091	6	0.00
02/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	6133	6	6133	6	0.00
02/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	3139	3	3139	3	0.00
02/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	3111	3	3111	3	0.00
02/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	3168	3	3168	3	0.00
02/04/2014	R248 On 08-May-14			Bond Future	9.19	97.4296	9.1873	97.4296	13,515.00
02/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
02/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	1383	1	1383	1	0.00
02/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	1282	1	1282	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
02/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	1486	1	1486	1	0.00
02/04/2014	R248 On 07-August-14			Bond Future	9.27	98.7312	9.2650	98.7312	0.00
02/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	3640	4	3640	4	0.00
02/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	3731	4	3731	4	0.00
02/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	3549	4	3549	4	0.00
02/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R248 On 06-November-14			Bond Future	9.34	95.8181	9.3397	95.8181	0.00
02/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	3545	4	3545	4	0.00
02/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	3725	4	3725	4	0.00
02/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	3635	4	3635	4	0.00
02/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
02/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00