



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	1386 On 28-February-31			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
06/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	2025 On 07-August-14			Bond Future	116.20	116.2151	116.1952	116.2151	0.00
06/08/2014	2025 On 07-August-14	108.99	Call	Bond Future	7205	7	7205	7	0.00
06/08/2014	2025 On 07-August-14	109.01	Call	Bond Future	7185	7	7185	7	0.00
06/08/2014	2025 On 07-August-14	109.00	Call	Bond Future	7195	7	7195	7	0.00
06/08/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2025 On 06-November-14			Bond Future	117.95	117.9755	117.9539	117.9755	0.00
06/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	964	1	964	1	0.00
06/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	944	1	944	1	0.00
06/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	954	1	954	1	0.00
06/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2025 On 05-February-15			Bond Future	118.70	118.7278	118.7039	118.7278	0.00
06/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	286	0	286	0	0.00
06/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	296	0	296	0	0.00
06/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	306	0	306	0	0.00
06/08/2014	2030 On 07-August-14			Bond Future	8.71	94.2175	8.7108	94.2175	0.00
06/08/2014	2030 On 07-August-14	8.99	Call	Bond Future	2209	2	2209	2	0.00
06/08/2014	2030 On 07-August-14	9.01	Call	Bond Future	2364	2	2364	2	0.00
06/08/2014	2030 On 07-August-14	9.00	Call	Bond Future	2286	2	2286	2	0.00
06/08/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2030 On 06-November-14			Bond Future	8.79	95.6329	8.7855	95.6329	4,185.00
06/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	1600	2	1600	2	0.00
06/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	1754	2	1754	2	0.00
06/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	1677	2	1677	2	0.00
06/08/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00

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06/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2030 On 05-February-15			Bond Future	8.85	93.1597	8.8525	93.1597	0.00
06/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	2952	3	2952	3	0.00
06/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	3101	3	3101	3	0.00
06/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	3027	3	3027	3	0.00
06/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2030 On 07-May-15			Bond Future	8.90	94.8176	8.9038	94.8176	0.00
06/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	1193	1	1193	1	0.00
06/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	1272	1	1272	1	0.00
06/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	1115	1	1115	1	0.00
06/08/2014	2037 On 07-August-14			Bond Future	8.92	96.0566	8.9158	96.0566	377.00
06/08/2014	2037 On 07-August-14	9.04	Call	Bond Future	1148	1	1148	1	0.00
06/08/2014	2037 On 07-August-14	9.06	Call	Bond Future	1330	1	1330	1	0.00
06/08/2014	2037 On 07-August-14	9.05	Call	Bond Future	1239	1	1239	1	0.00
06/08/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2037 On 06-November-14			Bond Future	8.99	97.4996	8.9865	97.4996	6,708.00
06/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	6137	6	6137	6	0.00
06/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	6219	6	6219	6	0.00
06/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	6302	6	6302	6	0.00
06/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2037 On 05-February-15			Bond Future	9.05	94.8060	9.0504	94.8060	3,280.00
06/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	3860	4	3860	4	0.00
06/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	4030	4	4030	4	0.00
06/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	3945	4	3945	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
06/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2037 On 07-May-15			Bond Future	9.10	96.4933	9.1002	96.4933	0.00
06/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	998	1	998	1	0.00
06/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	907	1	907	1	0.00
06/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	816	1	816	1	0.00
06/08/2014	2038 On 07-August-14			Bond Future	120.42	120.4402	120.4216	120.4402	648.00
06/08/2014	2038 On 07-August-14	106.00	Call	Bond Future	14422	14	14422	14	0.00
06/08/2014	2038 On 07-August-14	106.01	Call	Bond Future	14412	14	14412	14	0.00
06/08/2014	2038 On 07-August-14	105.99	Call	Bond Future	14432	14	14432	14	0.00
06/08/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2038 On 06-November-14			Bond Future	122.24	122.2645	122.2442	122.2645	2,062.00
06/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2254	2	2254	2	0.00
06/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2234	2	2234	2	0.00
06/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2244	2	2244	2	0.00
06/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2038 On 05-February-15			Bond Future	122.92	122.9420	122.9192	122.9420	0.00
06/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	81	0	81	0	0.00
06/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	91	0	91	0	0.00
06/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	71	0	71	0	0.00
06/08/2014	2044 On 07-August-14			Bond Future	9.00	97.5277	8.9958	97.5277	0.00
06/08/2014	2044 On 07-August-14	9.01	Call	Bond Future	143	0	143	0	0.00
06/08/2014	2044 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00

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06/08/2014	2044 On 07-August-14	9.00	Call	Bond Future	43	0	43	0	0.00
06/08/2014	2044 On 07-August-14	8.99	Put	Bond Future	58	0	58	0	0.00
06/08/2014	2044 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2044 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2044 On 06-November-14			Bond Future	9.06	98.9930	9.0641	98.9930	73.00
06/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	640	1	640	1	0.00
06/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	540	1	540	1	0.00
06/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	741	1	741	1	0.00
06/08/2014	2044 On 05-February-15			Bond Future	9.13	96.1980	9.1261	96.1980	0.00
06/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	1250	1	1250	1	0.00
06/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	1350	2	1350	2	0.00
06/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	1150	1	1150	1	0.00
06/08/2014	2044 On 07-May-15			Bond Future	9.17	97.9103	9.1747	97.9103	0.00
06/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	1822	2	1822	2	0.00
06/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	1622	2	1622	2	0.00
06/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	1722	2	1722	2	0.00
06/08/2014	2046 On 07-August-14			Bond Future	121.14	121.1542	121.1361	121.1542	0.00
06/08/2014	2046 On 07-August-14	104.43	Call	Bond Future	16706	17	16706	17	0.00
06/08/2014	2046 On 07-August-14	104.44	Call	Bond Future	16696	17	16696	17	0.00
06/08/2014	2046 On 07-August-14	104.45	Call	Bond Future	16686	17	16686	17	0.00
06/08/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2046 On 06-November-14			Bond Future	121.63	121.6451	121.6253	121.6451	5,348.00
06/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	17195	17	17195	17	0.00

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06/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17175	17	17175	17	0.00
06/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17185	17	17185	17	0.00
06/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2046 On 05-February-15			Bond Future	123.59	123.6109	123.5886	123.6109	0.00
06/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
06/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	401	0	401	0	0.00
06/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	421	0	421	0	0.00
06/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	411	0	411	0	0.00
06/08/2014	2050 On 07-August-14			Bond Future	127.64	127.6559	127.6374	127.6559	688.00
06/08/2014	2050 On 07-August-14	111.99	Call	Bond Future	15647	16	15647	16	0.00
06/08/2014	2050 On 07-August-14	112.01	Call	Bond Future	15627	16	15627	16	0.00
06/08/2014	2050 On 07-August-14	112.00	Call	Bond Future	15637	16	15637	16	0.00
06/08/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2050 On 06-November-14			Bond Future	129.57	129.5897	129.5692	129.5897	2,800.00
06/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3559	4	3559	4	0.00
06/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	3569	4	3569	4	0.00
06/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3579	4	3579	4	0.00
06/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2050 On 05-February-15			Bond Future	130.22	130.2392	130.2160	130.2392	0.00
06/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	206	0	206	0	0.00
06/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	226	0	226	0	0.00
06/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	216	0	216	0	0.00
06/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	AL12 On 07-August-14			Index Future	501.27	500.7030	501.2720	500.7030	0.00
06/08/2014	AL12 On 06-November-14			Index Future	508.80	508.2230	508.7970	508.2230	0.00
06/08/2014	AL12 On 05-February-15			Index Future	516.95	516.3690	516.9470	516.3690	0.00
06/08/2014	AL12 On 07-May-15			Index Future	526.11	525.5260	526.1080	525.5260	0.00
06/08/2014	AL37 On 07-August-14			Index Future	427.52	427.4580	427.5180	427.4580	0.00
06/08/2014	AL37 On 06-November-14			Index Future	433.94	433.8780	433.9350	433.8780	0.00
06/08/2014	AL37 On 05-February-15			Index Future	440.89	440.8330	440.8860	440.8330	0.00
06/08/2014	AL7T On 07-August-14			Index Future	502.03	502.1590	502.0320	502.1590	0.00
06/08/2014	AL7T On 06-November-14			Index Future	509.57	509.7010	509.5670	509.7010	1.00
06/08/2014	AL7T On 05-February-15			Index Future	517.73	517.8710	517.7300	517.8710	0.00
06/08/2014	ALBI On 07-August-14			Index Future	457.36	457.1070	457.3630	457.1070	55.00
06/08/2014	ALBI On 06-November-14			Index Future	464.23	463.9720	464.2290	463.9720	586.00
06/08/2014	ALBI On 05-February-15			Index Future	471.67	471.4090	471.6650	471.4090	51.00
06/08/2014	ALBI On 07-May-15			Index Future	480.02	479.7690	480.0240	479.7690	0.00
06/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C202 On 07-December-33			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
06/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2014	EL28 On 07-August-14			Bond Future	123.99	124.0107	123.9920	124.0107	0.00
06/08/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9982	10	9982	10	0.00
06/08/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9992	10	9992	10	0.00
06/08/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10002	10	10002	10	0.00
06/08/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	EL28 On 06-November-14			Bond Future	124.39	124.4092	124.3886	124.4092	0.00
06/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2389	2	2389	2	0.00
06/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2399	2	2399	2	0.00
06/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2379	2	2379	2	0.00
06/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	EL28 On 05-February-15			Bond Future	126.40	126.4199	126.3968	126.4199	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
06/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	387	0	387	0	0.00
06/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	397	0	397	0	0.00
06/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	407	0	407	0	0.00
06/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	ES33 On 07-August-14			Bond Future	9.53	85.1621	9.5311	85.1621	0.00
06/08/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4389	4	4389	4	0.00
06/08/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4458	4	4458	4	0.00
06/08/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4527	4	4527	4	0.00
06/08/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
06/08/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
06/08/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
06/08/2014	ES33 On 06-November-14			Bond Future	9.63	82.6562	9.6261	82.6562	6,220.00
06/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4691	5	4691	5	0.00
06/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4759	5	4759	5	0.00
06/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4826	5	4826	5	0.00
06/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
06/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
06/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
06/08/2014	ES33 On 05-February-15			Bond Future	9.72	83.9824	9.7153	83.9824	0.00
06/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2102	2	2102	2	0.00
06/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2032	2	2032	2	0.00
06/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1962	2	1962	2	0.00
06/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	ES33 On 07-May-15			Bond Future	9.78	81.6842	9.7847	81.6842	0.00
06/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
06/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
06/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
06/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	322	0	322	0	0.00
06/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	177	0	177	0	0.00
06/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	250	0	250	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
06/08/2014	GOVI On 07-August-14			GOVI	455.96	455.7480	455.9570	455.7480	226.00
06/08/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
06/08/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
06/08/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
06/08/2014	GOVI On 07-August-14	460.00	Put	GOVI	40430	4	40430	4	0.00
06/08/2014	GOVI On 07-August-14	460.01	Put	GOVI	40530	4	40530	4	0.00
06/08/2014	GOVI On 07-August-14	459.99	Put	GOVI	40330	4	40330	4	0.00
06/08/2014	GOVI On 06-November-14			GOVI	462.80	462.5930	462.8010	462.5930	382.00
06/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	138110	14	138110	14	0.00
06/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	137910	14	137910	14	0.00
06/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	138010	14	138010	14	0.00
06/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
06/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
06/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
06/08/2014	GOVI On 05-February-15			GOVI	470.22	470.0080	470.2150	470.0080	45.00
06/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	102250	10	102250	10	0.00
06/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	102050	10	102050	10	0.00
06/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	102150	10	102150	10	0.00
06/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
06/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
06/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
06/08/2014	GOVI On 07-May-15			GOVI	478.55	478.3430	478.5480	478.3430	0.00
06/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	285580	28	285580	28	0.00
06/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	285480	28	285480	28	0.00
06/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	285380	28	285380	28	0.00
06/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
06/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
06/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
06/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/08/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.01	143.0386	143.0055	143.0386	635.00
06/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.17	145.2053	145.1699	145.2053	0.00
06/08/2014	IGOV On 07-August-14			Index Future	216.15	216.1620	216.1500	216.1620	323.00
06/08/2014	IGOV On 06-November-14			Index Future	219.42	219.4360	219.4220	219.4360	1,190.00
06/08/2014	IGOV On 05-February-15			Index Future	222.96	222.9800	222.9630	222.9800	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
06/08/2014	IGOV On 07-May-15			Index Future	226.94	226.9600	226.9400	226.9600	0.00
06/08/2014	ILBI On 07-August-14			Index Future	585.40	585.4980	585.3990	585.4980	0.00
06/08/2014	ILBI On 06-November-14			Index Future	594.31	594.4150	594.3120	594.4150	0.00
06/08/2014	ILBI On 05-February-15			Index Future	603.81	603.9140	603.8090	603.9140	157.00
06/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
06/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	5.99	94.0100	5.9900	94.0100	0.00
06/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.04	93.9600	6.0400	93.9600	33,000.00
06/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.12	93.8900	6.1200	93.8900	0.00
06/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.21	93.7900	6.2100	93.7900	0.00
06/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.31	93.7000	6.3100	93.7000	0.00
06/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.40	93.6100	6.4000	93.6100	0.00
06/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.56	93.4700	6.5600	93.4700	2,850.00
06/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.80	93.2300	6.8000	93.2300	5,000.00
06/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.03	93.0200	7.0300	93.0200	0.00
06/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.21	92.8500	7.2100	92.8500	0.00
06/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.39	92.6800	7.3900	92.6800	0.00
06/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
06/08/2014	R023 On 07-August-14			Bond Future	8.09	101.4058	8.0909	101.4058	2,749.00
06/08/2014	R023 On 07-August-14	8.49	Call	Bond Future	2360	2	2360	2	0.00
06/08/2014	R023 On 07-August-14	8.51	Call	Bond Future	2477	2	2477	2	0.00
06/08/2014	R023 On 07-August-14	8.50	Call	Bond Future	2419	2	2419	2	0.00
06/08/2014	R023 On 07-August-14	8.50	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R023 On 07-August-14	8.49	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R023 On 07-August-14	8.51	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R023 On 06-November-14			Bond Future	8.18	99.0082	8.1757	99.0082	11,612.00
06/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	2979	3	2979	3	0.00
06/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	3021	3	3021	3	0.00
06/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	3064	3	3064	3	0.00
06/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	579	1	579	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
06/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	565	1	565	1	0.00
06/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	594	1	594	1	0.00
06/08/2014	R023 On 05-February-15			Bond Future	8.25	100.5964	8.2507	100.5964	0.00
06/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	3890	4	3890	4	0.00
06/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	3928	4	3928	4	0.00
06/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	3851	4	3851	4	0.00
06/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	1100	1	1100	1	0.00
06/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	1083	1	1083	1	0.00
06/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	1116	1	1116	1	0.00
06/08/2014	R023 On 07-May-15			Bond Future	8.29	98.4558	8.2945	98.4558	0.00
06/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2330	2	2330	2	0.00
06/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2382	2	2382	2	0.00
06/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2356	2	2356	2	0.00
06/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	3163	3	3163	3	0.00
06/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	3193	3	3193	3	0.00
06/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	3133	3	3133	3	0.00
06/08/2014	R157 On 07-August-14			Bond Future	6.65	112.5660	6.6467	112.5660	2,295.00
06/08/2014	R157 On 07-August-14	6.74	Call	Bond Future	103	0	103	0	0.00
06/08/2014	R157 On 07-August-14	6.75	Call	Bond Future	113	0	113	0	0.00
06/08/2014	R157 On 07-August-14	6.76	Call	Bond Future	124	0	124	0	0.00
06/08/2014	R157 On 07-August-14	6.74	Put	Bond Future	1	0	1	0	0.00
06/08/2014	R157 On 07-August-14	6.75	Put	Bond Future	1	0	1	0	0.00
06/08/2014	R157 On 07-August-14	6.76	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R157 On 06-November-14			Bond Future	6.83	107.4436	6.8338	107.4436	0.00
06/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	46	0	46	0	0.00
06/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	44	0	44	0	0.00
06/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	47	0	47	0	0.00
06/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	576	1	576	1	0.00
06/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	590	1	590	1	0.00
06/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	583	1	583	1	0.00
06/08/2014	R157 On 05-February-15			Bond Future	7.02	109.1678	7.0167	109.1678	0.00
06/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1051	1	1051	1	0.00
06/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1061	1	1061	1	0.00
06/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1056	1	1056	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
06/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	40	0	40	0	0.00
06/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	41	0	41	0	0.00
06/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	40	0	40	0	0.00
06/08/2014	R186 On 07-August-14			Bond Future	8.30	118.2445	8.3009	118.2445	15,297.00
06/08/2014	R186 On 07-August-14	8.00	Call	Bond Future	0	0	0	0	105.00
06/08/2014	R186 On 07-August-14	8.29	Call	Bond Future	201	0	201	0	0.00
06/08/2014	R186 On 07-August-14	8.31	Call	Bond Future	286	0	286	0	0.00
06/08/2014	R186 On 07-August-14	8.25	Call	Bond Future	86	0	86	0	1,200.00
06/08/2014	R186 On 07-August-14	8.30	Call	Bond Future	241	0	241	0	0.00
06/08/2014	R186 On 07-August-14	9.20	Call	Bond Future	7318	7	7318	7	0.00
06/08/2014	R186 On 07-August-14	8.43	Call	Bond Future	1102	1	1102	1	0.00
06/08/2014	R186 On 07-August-14	8.70	Call	Bond Future	3330	3	3330	3	0.00
06/08/2014	R186 On 07-August-14	7.60	Call	Bond Future	0	0	0	0	210.00
06/08/2014	R186 On 07-August-14	8.92	Call	Bond Future	5109	5	5109	5	0.00
06/08/2014	R186 On 07-August-14	8.00	Put	Bond Future	2601	3	2601	3	0.00
06/08/2014	R186 On 07-August-14	8.31	Put	Bond Future	208	0	208	0	0.00
06/08/2014	R186 On 07-August-14	8.29	Put	Bond Future	294	0	294	0	0.00
06/08/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
06/08/2014	R186 On 07-August-14	8.30	Put	Bond Future	249	0	249	0	0.00
06/08/2014	R186 On 07-August-14	8.25	Put	Bond Future	521	1	521	1	0.00
06/08/2014	R186 On 07-August-14	8.43	Put	Bond Future	9	0	9	0	105.00
06/08/2014	R186 On 07-August-14	8.70	Put	Bond Future	0	0	0	0	1,000.00
06/08/2014	R186 On 07-August-14	8.92	Put	Bond Future	0	0	0	0	840.00
06/08/2014	R186 On 07-August-14	7.60	Put	Bond Future	6184	6	6184	6	0.00
06/08/2014	R186 On 06-November-14			Bond Future	8.38	120.0209	8.3774	120.0209	56,325.00
06/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	6671	7	6671	7	0.00
06/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1275	1	1275	1	0.00
06/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1337	1	1337	1	0.00
06/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1306	1	1306	1	0.00
06/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	3223	3	3223	3	0.00
06/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	3169	3	3169	3	0.00
06/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	3278	3	3278	3	0.00
06/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	318	0	318	0	2,010.00
06/08/2014	R186 On 05-February-15			Bond Future	8.44	116.6498	8.4439	116.6498	540.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	4555	5	4555	5	0.00
06/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	4605	5	4605	5	0.00
06/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	5871	6	5871	6	0.00
06/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4505	5	4505	5	0.00
06/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	2091	2	2091	2	0.00
06/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	2062	2	2062	2	0.00
06/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1450	1	1450	1	9,600.00
06/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	2121	2	2121	2	0.00
06/08/2014	R186 On 07-May-15			Bond Future	8.49	118.7245	8.4893	118.7245	0.00
06/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	3039	3	3039	3	0.00
06/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	3004	3	3004	3	0.00
06/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	3074	3	3074	3	0.00
06/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	4934	5	4934	5	0.00
06/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	4981	5	4981	5	0.00
06/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	5028	5	5028	5	0.00
06/08/2014	R197 On 07-August-14			Bond Future	285.25	285.2981	285.2487	285.2981	0.00
06/08/2014	R197 On 07-August-14	270.00	Call	Bond Future	15249	15	15249	15	0.00
06/08/2014	R197 On 07-August-14	269.99	Call	Bond Future	15259	15	15259	15	0.00
06/08/2014	R197 On 07-August-14	270.01	Call	Bond Future	15239	15	15239	15	0.00
06/08/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R197 On 06-November-14			Bond Future	289.57	289.6197	289.5660	289.6197	905.00
06/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	4566	5	4566	5	0.00
06/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	4556	5	4556	5	0.00
06/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	4576	5	4576	5	0.00
06/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R197 On 05-February-15			Bond Future	288.24	288.2978	288.2382	288.2978	0.00
06/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
06/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
06/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
06/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	762	1	762	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
06/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	772	1	772	1	0.00
06/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	752	1	752	1	0.00
06/08/2014	R201 On 07-August-14			Bond Future	5.92	102.2005	5.9195	102.2005	0.00
06/08/2014	R201 On 07-August-14	5.31	Call	Bond Future	0	0	0	0	0.00
06/08/2014	R201 On 07-August-14	5.29	Call	Bond Future	0	0	0	0	0.00
06/08/2014	R201 On 07-August-14	5.30	Call	Bond Future	0	0	0	0	0.00
06/08/2014	R201 On 07-August-14	5.29	Put	Bond Future	227	0	227	0	0.00
06/08/2014	R201 On 07-August-14	5.30	Put	Bond Future	223	0	223	0	0.00
06/08/2014	R201 On 07-August-14	5.31	Put	Bond Future	219	0	219	0	0.00
06/08/2014	R202 On 07-August-14			Bond Future	228.34	228.3769	228.3407	228.3769	22.00
06/08/2014	R202 On 07-August-14	207.99	Call	Bond Future	20351	20	20351	20	0.00
06/08/2014	R202 On 07-August-14	208.01	Call	Bond Future	20331	20	20331	20	0.00
06/08/2014	R202 On 07-August-14	208.00	Call	Bond Future	20341	20	20341	20	0.00
06/08/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R202 On 06-November-14			Bond Future	231.80	231.8362	231.7967	231.8362	47,072.00
06/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	4807	5	4807	5	0.00
06/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4797	5	4797	5	0.00
06/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4787	5	4787	5	0.00
06/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R202 On 05-February-15			Bond Future	232.35	232.3945	232.3501	232.3945	0.00
06/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
06/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
06/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
06/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	650	1	650	1	0.00
06/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	660	1	660	1	0.00
06/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	640	1	640	1	0.00
06/08/2014	R203 On 07-August-14			Bond Future	7.08	106.5108	7.0761	106.5108	15,612.00
06/08/2014	R203 On 07-August-14	7.31	Call	Bond Future	650	1	650	1	0.00
06/08/2014	R203 On 07-August-14	7.30	Call	Bond Future	622	1	622	1	0.00
06/08/2014	R203 On 07-August-14	7.29	Call	Bond Future	595	1	595	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
06/08/2014	R203 On 07-August-14	6.84	Call	Bond Future	0		0	0	0	46.00
06/08/2014	R203 On 07-August-14	7.30	Put	Bond Future	0		0	0	0	0.00
06/08/2014	R203 On 07-August-14	7.31	Put	Bond Future	0		0	0	0	0.00
06/08/2014	R203 On 07-August-14	7.29	Put	Bond Future	0		0	0	0	0.00
06/08/2014	R203 On 07-August-14	6.84	Put	Bond Future	661		1	661	1	0.00
06/08/2014	R203 On 06-November-14			Bond Future	7.18		103.9472	7.1774	103.9472	12,128.00
06/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	327		0	327	0	14.00
06/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	214		0	214	0	45.00
06/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	228		0	228	0	0.00
06/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	220		0	220	0	0.00
06/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	837		1	837	1	0.00
06/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	1087		1	1087	1	0.00
06/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	1049		1	1049	1	0.00
06/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	1068		1	1068	1	0.00
06/08/2014	R203 On 05-February-15			Bond Future	7.26		105.6149	7.2593	105.6149	0.00
06/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1395		1	1395	1	55.00
06/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2636		3	2636	3	0.00
06/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2616		3	2616	3	0.00
06/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2657		3	2657	3	0.00
06/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	104		0	104	0	0.00
06/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	101		0	101	0	0.00
06/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	386		0	386	0	0.00
06/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	106		0	106	0	0.00
06/08/2014	R203 On 07-May-15			Bond Future	7.27		103.3217	7.2660	103.3217	0.00
06/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	894		1	894	1	0.00
06/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	883		1	883	1	0.00
06/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	905		1	905	1	0.00
06/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	929		1	929	1	0.00
06/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	918		1	918	1	0.00
06/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	939		1	939	1	0.00
06/08/2014	R204 On 07-August-14			Bond Future	7.40		103.3069	7.4011	103.3069	10,821.00
06/08/2014	R204 On 07-August-14	7.46	Call	Bond Future	236		0	236	0	0.00
06/08/2014	R204 On 07-August-14	7.78	Call	Bond Future	1397		1	1397	1	0.00
06/08/2014	R204 On 07-August-14	7.44	Call	Bond Future	177		0	177	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
06/08/2014	R204 On 07-August-14	7.45	Call	Bond Future	206	0	206	0	0.00
06/08/2014	R204 On 07-August-14	7.78	Put	Bond Future	0	0	0	0	530.00
06/08/2014	R204 On 07-August-14	7.44	Put	Bond Future	32	0	32	0	0.00
06/08/2014	R204 On 07-August-14	7.46	Put	Bond Future	17	0	17	0	0.00
06/08/2014	R204 On 07-August-14	7.45	Put	Bond Future	24	0	24	0	0.00
06/08/2014	R204 On 06-November-14			Bond Future	7.50	104.8589	7.4954	104.8589	13,177.00
06/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	201	0	201	0	0.00
06/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	208	0	208	0	0.00
06/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	1951	2	1951	2	0.00
06/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	194	0	194	0	0.00
06/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	1964	2	1964	2	0.00
06/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	228	0	228	0	1,270.00
06/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	1935	2	1935	2	0.00
06/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	1993	2	1993	2	0.00
06/08/2014	R204 On 05-February-15			Bond Future	7.57	102.5055	7.5723	102.5055	0.00
06/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2611	3	2611	3	0.00
06/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2637	3	2637	3	0.00
06/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2586	3	2586	3	0.00
06/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	382	0	382	0	0.00
06/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	389	0	389	0	0.00
06/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	396	0	396	0	0.00
06/08/2014	R204 On 07-May-15			Bond Future	7.61	104.3282	7.6051	104.3282	0.00
06/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1231	1	1231	1	0.00
06/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1261	1	1261	1	0.00
06/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1246	1	1246	1	0.00
06/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1592	2	1592	2	0.00
06/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1576	2	1576	2	0.00
06/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1560	2	1560	2	0.00
06/08/2014	R207 On 07-August-14			Bond Future	7.67	98.7118	7.6660	98.7118	21,961.00
06/08/2014	R207 On 07-August-14	7.69	Call	Bond Future	166	0	166	0	0.00
06/08/2014	R207 On 07-August-14	7.70	Call	Bond Future	195	0	195	0	0.00
06/08/2014	R207 On 07-August-14	7.71	Call	Bond Future	227	0	227	0	0.00
06/08/2014	R207 On 07-August-14	7.70	Put	Bond Future	48	0	48	0	0.00
06/08/2014	R207 On 07-August-14	7.71	Put	Bond Future	37	0	37	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
06/08/2014	R207 On 07-August-14	7.69	Put	Bond Future	62	0	62	0	0.00
06/08/2014	R207 On 06-November-14			Bond Future	7.76	100.1947	7.7555	100.1947	36,237.00
06/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	348	0	348	0	0.00
06/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	369	0	369	0	0.00
06/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	358	0	358	0	0.00
06/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	2088	2	2088	2	0.00
06/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	2057	2	2057	2	0.00
06/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	2025	2	2025	2	0.00
06/08/2014	R207 On 05-February-15			Bond Future	7.83	98.1604	7.8318	98.1604	0.00
06/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	3112	3	3112	3	0.00
06/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3171	3	3171	3	0.00
06/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3142	3	3142	3	0.00
06/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	534	1	534	1	0.00
06/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	525	1	525	1	0.00
06/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	543	1	543	1	0.00
06/08/2014	R207 On 07-May-15			Bond Future	7.88	99.9062	7.8768	99.9062	0.00
06/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2592	3	2592	3	0.00
06/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1509	2	1509	2	66.00
06/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2616	3	2616	3	0.00
06/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2568	3	2568	3	0.00
06/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	1175	1	1175	1	0.00
06/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	2068	2	2068	2	0.00
06/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1188	1	1188	1	0.00
06/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1201	1	1201	1	0.00
06/08/2014	R208 On 07-August-14			Bond Future	7.85	96.8344	7.8510	96.8344	3,917.00
06/08/2014	R208 On 07-August-14	7.80	Call	Bond Future	36	0	36	0	0.00
06/08/2014	R208 On 07-August-14	8.28	Call	Bond Future	2082	2	2082	2	0.00
06/08/2014	R208 On 07-August-14	7.79	Call	Bond Future	27	0	27	0	0.00
06/08/2014	R208 On 07-August-14	7.81	Call	Bond Future	48	0	48	0	0.00
06/08/2014	R208 On 07-August-14	8.28	Put	Bond Future	0	0	0	0	630.00
06/08/2014	R208 On 07-August-14	7.80	Put	Bond Future	288	0	288	0	0.00
06/08/2014	R208 On 07-August-14	7.81	Put	Bond Future	250	0	250	0	0.00
06/08/2014	R208 On 07-August-14	7.79	Put	Bond Future	328	0	328	0	0.00
06/08/2014	R208 On 06-November-14			Bond Future	7.94	94.8907	7.9383	94.8907	16,256.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	330	0	330	0	0.00
06/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	350	0	350	0	0.00
06/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	340	0	340	0	0.00
06/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	2931	3	2931	3	0.00
06/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2698	3	2698	3	0.00
06/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	306	0	306	0	1,520.00
06/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2736	3	2736	3	0.00
06/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2659	3	2659	3	0.00
06/08/2014	R208 On 05-February-15			Bond Future	8.01	96.4133	8.0130	96.4133	0.00
06/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	3019	3	3019	3	0.00
06/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	3082	3	3082	3	0.00
06/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	3051	3	3051	3	0.00
06/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	858	1	858	1	0.00
06/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	845	1	845	1	0.00
06/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	832	1	832	1	0.00
06/08/2014	R208 On 07-May-15			Bond Future	8.06	94.7247	8.0564	94.7247	0.00
06/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	1960	2	1960	2	0.00
06/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	2004	2	2004	2	0.00
06/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	1982	2	1982	2	0.00
06/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	2255	2	2255	2	0.00
06/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	2233	2	2233	2	0.00
06/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	2210	2	2210	2	0.00
06/08/2014	R209 On 07-August-14			Bond Future	8.84	77.3083	8.8408	77.3083	4,476.00
06/08/2014	R209 On 07-August-14	9.04	Call	Bond Future	1512	1	1512	1	0.00
06/08/2014	R209 On 07-August-14	9.05	Call	Bond Future	1586	1	1586	1	0.00
06/08/2014	R209 On 07-August-14	9.06	Call	Bond Future	1660	1	1660	1	0.00
06/08/2014	R209 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R209 On 07-August-14	9.04	Put	Bond Future	1	0	1	0	0.00
06/08/2014	R209 On 07-August-14	9.05	Put	Bond Future	1	0	1	0	0.00
06/08/2014	R209 On 06-November-14			Bond Future	8.91	75.3231	8.9083	75.3231	25,471.00
06/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	7797	8	7797	8	0.00
06/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	4892	5	4892	5	0.00
06/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	2238	2	2238	2	2,050.00
06/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	8094	8	8094	8	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
06/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7499	7	7499	7	0.00
06/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	865	1	865	1	5,500.00
06/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2399	2	2399	2	0.00
06/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3579	4	3579	4	0.00
06/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2651	3	2651	3	2,050.00
06/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	5339	5	5339	5	0.00
06/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2440	2	2440	2	1,640.00
06/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1529	2	1529	2	2,200.00
06/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2481	2	2481	2	0.00
06/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	186	0	186	0	2,050.00
06/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	4072	4	4072	4	0.00
06/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	1049	1	1049	1	2,200.00
06/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	162	0	162	0	1,640.00
06/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	139	0	139	0	2,050.00
06/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	2748	3	2748	3	0.00
06/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	1747	2	1747	2	0.00
06/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	1922	2	1922	2	0.00
06/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	1714	2	1714	2	0.00
06/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	595	1	595	1	5,500.00
06/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1585	2	1585	2	0.00
06/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	490	1	490	1	907.00
06/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	1781	2	1781	2	0.00
06/08/2014	R209 On 05-February-15			Bond Future	8.97	76.5318	8.9683	76.5318	0.00
06/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	4237	4	4237	4	0.00
06/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	4281	4	4281	4	0.00
06/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	4194	4	4194	4	0.00
06/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	3213	3	3213	3	0.00
06/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2194	2	2194	2	0.00
06/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	2137	2	2137	2	0.00
06/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2166	2	2166	2	0.00
06/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	2975	3	2975	3	0.00
06/08/2014	R209 On 07-May-15			Bond Future	9.01	74.7422	9.0122	74.7422	0.00
06/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	3807	4	3807	4	0.00
06/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	3881	4	3881	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
06/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	3844	4	3844	4	0.00
06/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	3935	4	3935	4	0.00
06/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	3897	4	3897	4	0.00
06/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	3973	4	3973	4	0.00
06/08/2014	R210 On 07-August-14			Bond Future	172.09	172.1220	172.0937	172.1220	41.00
06/08/2014	R210 On 07-August-14	159.00	Call	Bond Future	13094	13	13094	13	0.00
06/08/2014	R210 On 07-August-14	159.01	Call	Bond Future	13084	13	13084	13	0.00
06/08/2014	R210 On 07-August-14	158.99	Call	Bond Future	13104	13	13104	13	0.00
06/08/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R210 On 06-November-14			Bond Future	172.66	172.6911	172.6605	172.6911	617.00
06/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3671	4	3671	4	0.00
06/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3651	4	3651	4	0.00
06/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3661	4	3661	4	0.00
06/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R210 On 05-February-15			Bond Future	175.45	175.4821	175.4475	175.4821	0.00
06/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	458	0	458	0	0.00
06/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	438	0	438	0	0.00
06/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	448	0	448	0	0.00
06/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R211 On 07-August-14			Bond Future	130.64	130.6682	130.6365	130.6682	0.00
06/08/2014	R211 On 07-August-14	127.99	Call	Bond Future	2647	3	2647	3	0.00
06/08/2014	R211 On 07-August-14	128.00	Call	Bond Future	2637	3	2637	3	0.00
06/08/2014	R211 On 07-August-14	128.01	Call	Bond Future	2627	3	2627	3	0.00
06/08/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R211 On 06-November-14			Bond Future	132.61	132.6475	132.6137	132.6475	1,070.00
06/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2624	3	2624	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
06/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2614	3	2614	3	0.00
06/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2604	3	2604	3	0.00
06/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R211 On 05-February-15			Bond Future	133.15	133.1891	133.1524	133.1891	0.00
06/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	142	0	142	0	0.00
06/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	152	0	152	0	0.00
06/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	162	0	162	0	0.00
06/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R212 On 07-August-14			Bond Future	135.29	135.3181	135.2939	135.3181	118.00
06/08/2014	R212 On 07-August-14	128.99	Call	Bond Future	6304	6	6304	6	0.00
06/08/2014	R212 On 07-August-14	129.00	Call	Bond Future	6294	6	6294	6	0.00
06/08/2014	R212 On 07-August-14	129.01	Call	Bond Future	6284	6	6284	6	0.00
06/08/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R212 On 06-November-14			Bond Future	137.34	137.3678	137.3415	137.3678	18,159.00
06/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2332	2	2332	2	0.00
06/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2342	2	2342	2	0.00
06/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2352	2	2352	2	0.00
06/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R212 On 05-February-15			Bond Future	137.80	137.8293	137.8001	137.8293	0.00
06/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
06/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
06/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
06/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	190	0	190	0	0.00
06/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	210	0	210	0	0.00
06/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	200	0	200	0	0.00
06/08/2014	R213 On 07-August-14			Bond Future	8.72	88.1070	8.7208	88.1070	9,412.00

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06/08/2014	R213 On 07-August-14	8.84	Call	Bond Future	930	1	930	1	0.00
06/08/2014	R213 On 07-August-14	8.86	Call	Bond Future	1074	1	1074	1	0.00
06/08/2014	R213 On 07-August-14	8.85	Call	Bond Future	1001	1	1001	1	0.00
06/08/2014	R213 On 07-August-14	8.84	Put	Bond Future	16	0	16	0	0.00
06/08/2014	R213 On 07-August-14	8.85	Put	Bond Future	12	0	12	0	0.00
06/08/2014	R213 On 07-August-14	8.86	Put	Bond Future	9	0	9	0	0.00
06/08/2014	R213 On 06-November-14			Bond Future	8.79	85.8890	8.7946	85.8890	29,313.00
06/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2250	2	2250	2	0.00
06/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2331	2	2331	2	0.00
06/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2290	2	2290	2	0.00
06/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	1870	2	1870	2	0.00
06/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	1905	2	1905	2	0.00
06/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	1835	2	1835	2	0.00
06/08/2014	R213 On 05-February-15			Bond Future	8.86	87.2668	8.8613	87.2668	0.00
06/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4662	5	4662	5	0.00
06/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	4755	5	4755	5	0.00
06/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4708	5	4708	5	0.00
06/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1864	2	1864	2	0.00
06/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1839	2	1839	2	0.00
06/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1889	2	1889	2	0.00
06/08/2014	R213 On 07-May-15			Bond Future	8.91	85.2696	8.9066	85.2696	0.00
06/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3289	3	3289	3	0.00
06/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3357	3	3357	3	0.00
06/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3323	3	3323	3	0.00
06/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4496	5	4496	5	0.00
06/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4537	5	4537	5	0.00
06/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4454	5	4454	5	0.00
06/08/2014	R214 On 07-August-14			Bond Future	8.92	78.2669	8.9208	78.2669	984.00
06/08/2014	R214 On 07-August-14	9.55	Call	Bond Future	4793	5	4793	5	0.00
06/08/2014	R214 On 07-August-14	9.54	Call	Bond Future	4721	5	4721	5	0.00
06/08/2014	R214 On 07-August-14	9.56	Call	Bond Future	4865	5	4865	5	0.00
06/08/2014	R214 On 07-August-14	9.56	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R214 On 07-August-14	9.54	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R214 On 07-August-14	9.55	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
06/08/2014	R214 On 06-November-14			Bond Future	8.99	76.1541	8.9881	76.1541	6,057.00
06/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	3122	3	3122	3	2,500.00
06/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	5458	5	5458	5	0.00
06/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5516	5	5516	5	0.00
06/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5574	5	5574	5	0.00
06/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	6397	6	6397	6	0.00
06/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1470	2	1470	2	0.00
06/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	564	1	564	1	0.00
06/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	382	0	382	0	2,500.00
06/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	550	1	550	1	0.00
06/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	538	1	538	1	0.00
06/08/2014	R214 On 05-February-15			Bond Future	9.05	77.3757	9.0493	77.3757	0.00
06/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	5328	5	5328	5	0.00
06/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	5280	5	5280	5	0.00
06/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	5232	5	5232	5	0.00
06/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1878	2	1878	2	0.00
06/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1853	2	1853	2	0.00
06/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1903	2	1903	2	0.00
06/08/2014	R214 On 07-May-15			Bond Future	9.09	75.4563	9.0919	75.4563	0.00
06/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4362	4	4362	4	0.00
06/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4402	4	4402	4	0.00
06/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4323	4	4323	4	0.00
06/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	3875	4	3875	4	0.00
06/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	3913	4	3913	4	0.00
06/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	3950	4	3950	4	0.00
06/08/2014	R248 On 07-August-14			Bond Future	9.00	101.0440	9.0008	101.0440	0.00
06/08/2014	R248 On 07-August-14	9.65	Call	Bond Future	6291	6	6291	6	0.00
06/08/2014	R248 On 07-August-14	9.66	Call	Bond Future	6383	6	6383	6	0.00
06/08/2014	R248 On 07-August-14	9.64	Call	Bond Future	6200	6	6200	6	0.00
06/08/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R248 On 06-November-14			Bond Future	9.07	98.1350	9.0706	98.1350	19,614.00
06/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	6207	6	6207	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
06/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	6297	6	6297	6	0.00
06/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	6387	6	6387	6	0.00
06/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R248 On 05-February-15			Bond Future	9.13	99.7092	9.1344	99.7092	1,277.00
06/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	3539	3	3539	3	0.00
06/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	3446	3	3446	3	0.00
06/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	3633	3	3633	3	0.00
06/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R248 On 07-May-15			Bond Future	9.18	97.0464	9.1793	97.0464	0.00
06/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	696	0	696	0	0.00
06/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	794	1	794	1	0.00
06/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	598	0	598	0	0.00
06/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
06/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00