



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For December 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	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
02/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	2025 On 05-February-15			Bond Future	118.85	118.8676	118.8538	118.8676	16.00
02/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
02/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
02/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
02/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	136	0	136	0	0.00
02/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	156	0	156	0	0.00
02/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	146	0	146	0	0.00
02/12/2014	2025 On 07-May-15			Bond Future	120.78	120.7960	120.7798	120.7960	0.00
02/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
02/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
02/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
02/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	220	0	220	0	0.00
02/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	230	0	230	0	0.00
02/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	210	0	210	0	0.00
02/12/2014	2030 On 05-February-15			Bond Future	8.11	100.0276	8.1134	100.0276	4,663.00
02/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	8978	10	8978	10	0.00
02/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	9126	10	9126	10	0.00
02/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	9052	10	9052	10	0.00
02/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2030 On 07-May-15			Bond Future	8.16	101.6428	8.1612	101.6428	0.00
02/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	4855	6	4855	6	0.00
02/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	4776	6	4776	6	0.00
02/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	4698	5	4698	5	0.00
02/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2032 On 05-February-15			Bond Future	8.31	103.2695	8.3064	103.2695	15.00
02/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	1813	3	1813	3	0.00
02/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	1725	3	1725	3	0.00
02/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	1637	2	1637	2	0.00
02/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00

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02/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2032 On 07-May-15			Bond Future	8.36	100.7810	8.3557	100.7810	0.00
02/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	1186	2	1186	2	0.00
02/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	1360	2	1360	2	0.00
02/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	1273	2	1273	2	0.00
02/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2032 On 06-August-15			Bond Future	8.39	102.5409	8.3935	102.5409	0.00
02/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	1018	2	1018	2	0.00
02/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	931	2	931	2	0.00
02/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	844	2	844	2	0.00
02/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2037 On 05-February-15			Bond Future	8.43	101.6969	8.4291	101.6969	36,001.00
02/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	9861	11	9861	11	0.00
02/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	9946	11	9946	11	0.00
02/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	9776	11	9776	11	0.00
02/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2037 On 07-May-15			Bond Future	8.48	103.3390	8.4784	103.3390	500.00
02/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	4858	6	4858	6	0.00
02/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	5040	6	5040	6	0.00
02/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	4949	6	4949	6	0.00
02/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2037 On 06-August-15			Bond Future	8.52	100.8832	8.5183	100.8832	0.00
02/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	2223	3	2223	3	0.00
02/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	2129	3	2129	3	0.00
02/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	2318	3	2318	3	0.00

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02/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2038 On 05-February-15			Bond Future	126.81	126.8248	126.8100	126.8248	3,701.00
02/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	3800	4	3800	4	0.00
02/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	3810	4	3810	4	0.00
02/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	3820	4	3820	4	0.00
02/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2038 On 07-May-15			Bond Future	128.87	128.8825	128.8652	128.8825	0.00
02/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	1875	2	1875	2	0.00
02/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	1855	2	1855	2	0.00
02/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	1865	2	1865	2	0.00
02/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2044 On 05-February-15			Bond Future	8.55	103.2709	8.5485	103.2709	5,842.00
02/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	4810	6	4810	6	0.00
02/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	4710	6	4710	6	0.00
02/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	4609	5	4609	5	0.00
02/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2044 On 07-May-15			Bond Future	8.60	104.9385	8.5973	104.9385	0.00
02/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	4075	5	4075	5	0.00
02/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	4276	5	4276	5	0.00
02/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	4176	5	4176	5	0.00
02/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2044 On 06-August-15			Bond Future	8.64	102.3854	8.6373	102.3854	0.00
02/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	1083	2	1083	2	0.00
02/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	1292	2	1292	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	1188	2	1188	2	0.00
02/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2046 On 05-February-15			Bond Future	130.38	130.3926	130.3777	130.3926	5,889.00
02/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	6388	6	6388	6	0.00
02/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	6368	6	6368	6	0.00
02/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	6378	6	6378	6	0.00
02/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2046 On 07-May-15			Bond Future	131.12	131.1388	131.1212	131.1388	0.00
02/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	4111	4	4111	4	0.00
02/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	4121	4	4121	4	0.00
02/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	4131	4	4131	4	0.00
02/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2050 On 05-February-15			Bond Future	139.18	139.2003	139.1840	139.2003	2,640.00
02/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	9194	9	9194	9	0.00
02/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	9174	9	9174	9	0.00
02/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	9184	9	9184	9	0.00
02/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2050 On 07-May-15			Bond Future	141.44	141.4584	141.4393	141.4584	0.00
02/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	6429	6	6429	6	0.00
02/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	6449	6	6449	6	0.00
02/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	6439	6	6439	6	0.00
02/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
02/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
02/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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02/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	AL12 On 05-February-15			Index Future	547.10	551.1350	547.0960	551.1350	0.00
02/12/2014	AL12 On 07-May-15			Index Future	555.91	560.0270	555.9140	560.0270	0.00
02/12/2014	AL37 On 05-February-15			Index Future	454.42	456.0210	454.4170	456.0210	116.00
02/12/2014	AL37 On 07-May-15			Index Future	461.74	463.3780	461.7410	463.3780	0.00
02/12/2014	AL7T On 05-February-15			Index Future	541.35	543.7620	541.3460	543.7620	3.00
02/12/2014	AL7T On 07-May-15			Index Future	550.07	552.5350	550.0720	552.5350	0.00
02/12/2014	ALBI On 05-February-15			Index Future	492.59	495.2810	492.5930	495.2810	654.00
02/12/2014	ALBI On 07-May-15			Index Future	500.53	503.2720	500.5320	503.2720	0.00
02/12/2014	ALBI On 06-August-15			Index Future	509.17	511.9560	509.1650	511.9560	0.00
02/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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02/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2014	EL28 On 05-February-15			Bond Future	125.08	125.0171	125.0750	125.0171	0.00
02/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
02/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
02/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
02/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	915	1	915	1	0.00
02/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	935	1	935	1	0.00
02/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	925	1	925	1	0.00
02/12/2014	EL28 On 07-May-15			Bond Future	125.59	125.5356	125.5922	125.5356	0.00
02/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	582	1	582	1	0.00
02/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	592	1	592	1	0.00
02/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	602	1	602	1	0.00
02/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
02/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
02/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
02/12/2014	ES33 On 05-February-15			Bond Future	9.25	88.2436	9.2505	88.2436	6,220.00
02/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	5595	6	5595	6	0.00
02/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	5526	6	5526	6	0.00
02/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	5455	6	5455	6	0.00
02/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
02/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
02/12/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2014	ES33 On 07-May-15			Bond Future	9.32	85.8799	9.3240	85.8799	0.00
02/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	3094	4	3094	4	0.00
02/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	3239	4	3239	4	0.00
02/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	3166	4	3166	4	0.00
02/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
02/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
02/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
02/12/2014	ES33 On 06-August-15			Bond Future	9.39	87.3793	9.3869	87.3793	0.00
02/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	1587	2	1587	2	0.00
02/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	1660	2	1660	2	0.00
02/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	1514	2	1514	2	0.00
02/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
02/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
02/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
02/12/2014	GOVI On 05-February-15			GOVI	490.28	492.7740	490.2830	492.7740	416.00
02/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	302930	33	302930	33	0.00
02/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	302730	33	302730	33	0.00
02/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	302830	33	302830	33	0.00
02/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
02/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
02/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
02/12/2014	GOVI On 07-May-15			GOVI	498.19	500.7240	498.1850	500.7240	130.00
02/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	481950	51	481950	51	0.00
02/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	481750	51	481750	51	0.00
02/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	481850	51	481850	51	0.00
02/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
02/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
02/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
02/12/2014	GOVI On 06-August-15			GOVI	506.78	509.3650	506.7780	509.3650	0.00
02/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	67680	9	67680	9	0.00
02/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	67780	9	67780	9	0.00
02/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	67880	9	67880	9	0.00
02/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
02/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
02/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/12/2014	IGOV On 05-February-15			Index Future	226.21	226.1860	226.2050	226.1860	1,093.00
02/12/2014	IGOV On 07-May-15			Index Future	229.87	229.8540	229.8690	229.8540	81.00
02/12/2014	IGOV On 06-August-15			Index Future	233.85	233.8390	233.8530	233.8390	0.00
02/12/2014	ILBI On 05-February-15			Index Future	612.68	612.6300	612.6780	612.6300	157.00
02/12/2014	ILBI On 07-May-15			Index Future	622.70	622.6590	622.7040	622.6590	0.00
02/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
02/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/12/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/12/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.08	93.9200	6.0800	93.9200	0.00
02/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.09	93.9200	6.0900	93.9200	0.00
02/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.11	93.9000	6.1100	93.9000	0.00
02/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.13	93.8800	6.1300	93.8800	2,850.00
02/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.15	93.8600	6.1500	93.8600	0.00
02/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	0.00
02/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.21	93.8000	6.2100	93.8000	5,000.00
02/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.30	93.7200	6.3000	93.7200	0.00
02/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.41	93.6200	6.4100	93.6200	0.00
02/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.52	93.5200	6.5200	93.5200	0.00
02/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	6.62	93.4100	6.6200	93.4100	0.00
02/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	6.72	93.3100	6.7200	93.3100	0.00
02/12/2014	R023 On 05-February-15			Bond Future	7.40	106.0324	7.3968	106.0324	10,322.00
02/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	7809	8	7809	8	0.00
02/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	7864	8	7864	8	0.00
02/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	7754	8	7754	8	0.00
02/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	1	0	1	0	0.00
02/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	1	0	1	0	0.00
02/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	2	0	2	0	0.00
02/12/2014	R023 On 07-May-15			Bond Future	7.43	103.8193	7.4324	103.8193	0.00
02/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	4456	5	4456	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	4550	5	4550	5	0.00
02/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	4503	5	4503	5	0.00
02/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	370	0	370	0	0.00
02/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	361	0	361	0	0.00
02/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	379	0	379	0	0.00
02/12/2014	R023 On 06-August-15			Bond Future	7.45	105.6316	7.4497	105.6316	0.00
02/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	5087	5	5087	5	0.00
02/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	8942	9	8942	9	0.00
02/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	5131	6	5131	6	0.00
02/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	5174	6	5174	6	0.00
02/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	661	1	661	1	0.00
02/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	639	1	639	1	0.00
02/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	650	1	650	1	0.00
02/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	125	0	125	0	911.00
02/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
02/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1075	1	1075	1	0.00
02/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1087	1	1087	1	0.00
02/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1081	1	1081	1	0.00
02/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	2	0	2	0	0.00
02/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	2	0	2	0	0.00
02/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	2	0	2	0	0.00
02/12/2014	R186 On 05-February-15			Bond Future	7.69	123.9077	7.6859	123.9077	42,290.00
02/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	8909	10	8909	10	0.00
02/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	8987	10	8987	10	0.00
02/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	10853	12	10853	12	0.00
02/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	8830	10	8830	10	0.00
02/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	6561	7	6561	7	0.00
02/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	6950	8	6950	8	0.00
02/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	3279	4	3279	4	0.00
02/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	3611	4	3611	4	0.00
02/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	18	0	18	0	0.00
02/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	4	0	4	0	9,600.00
02/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	17	0	17	0	0.00
02/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	17	0	17	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
02/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	65	0	65	0	0.00
02/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	557	0	557	0	6,500.00
02/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	463	0	463	0	6,500.00
02/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	83	0	83	0	0.00
02/12/2014	R186 On 07-May-15			Bond Future	7.73	125.9080	7.7272	125.9080	1.00
02/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	5317	6	5317	6	0.00
02/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	5379	6	5379	6	0.00
02/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	5254	6	5254	6	0.00
02/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	897	1	897	1	0.00
02/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	917	1	917	1	0.00
02/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	936	1	936	1	0.00
02/12/2014	R186 On 06-August-15			Bond Future	7.75	122.8045	7.7537	122.8045	0.00
02/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	4300	5	4300	5	0.00
02/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	4350	5	4350	5	0.00
02/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	4401	5	4401	5	0.00
02/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	2287	2	2287	2	0.00
02/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	2255	2	2255	2	0.00
02/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	2320	2	2320	2	0.00
02/12/2014	R186 On 05-November-15			Bond Future	7.76	125.0821	7.7587	125.0821	0.00
02/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	6009	7	6009	7	0.00
02/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	6063	7	6063	7	0.00
02/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	6117	7	6117	7	0.00
02/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	10520	11	10520	11	0.00
02/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	2060	2	2060	2	0.00
02/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	750	1	750	1	2,600.00
02/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	2086	2	2086	2	0.00
02/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	2035	2	2035	2	0.00
02/12/2014	R197 On 05-February-15			Bond Future	288.77	288.8067	288.7730	288.8067	898.00
02/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	227	0	227	0	0.00
02/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	237	0	237	0	0.00
02/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	217	0	217	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
02/12/2014	R197 On 07-May-15			Bond Future	293.45	293.4917	293.4522	293.4917	0.00
02/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	558	1	558	1	0.00
02/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	548	1	548	1	0.00
02/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	538	0	538	0	0.00
02/12/2014	R202 On 05-February-15			Bond Future	236.86	236.8845	236.8571	236.8845	50,884.00
02/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	3867	4	3867	4	0.00
02/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	3847	4	3847	4	0.00
02/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	3857	4	3857	4	0.00
02/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R202 On 07-May-15			Bond Future	240.70	240.7272	240.6953	240.7272	0.00
02/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	2195	2	2195	2	0.00
02/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	2205	2	2205	2	0.00
02/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	2185	2	2185	2	0.00
02/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R203 On 05-February-15			Bond Future	6.52	107.6856	6.5203	107.6856	14,361.00
02/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	2772	3	2772	3	55.00
02/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	4295	5	4295	5	0.00
02/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	4318	5	4318	5	0.00
02/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	4272	5	4272	5	0.00
02/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R203 On 07-May-15			Bond Future	6.52	105.2568	6.5186	105.2568	0.00
02/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	1670	2	1670	2	0.00
02/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	1689	2	1689	2	0.00
02/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	1651	2	1651	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	82	0	82	0	0.00
02/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	80	0	80	0	0.00
02/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	84	0	84	0	0.00
02/12/2014	R203 On 06-August-15			Bond Future	6.45	107.0944	6.4502	107.0944	0.00
02/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	957	1	957	1	0.00
02/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	971	1	971	1	0.00
02/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	984	1	984	1	0.00
02/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	381	0	381	0	0.00
02/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	375	0	375	0	0.00
02/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	388	0	388	0	0.00
02/12/2014	R204 On 05-February-15			Bond Future	6.82	105.4272	6.8161	105.4272	10,509.00
02/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	4775	5	4775	5	0.00
02/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	4742	5	4742	5	0.00
02/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	4807	5	4807	5	0.00
02/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R204 On 07-May-15			Bond Future	6.84	107.1291	6.8412	107.1291	0.00
02/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	2241	3	2241	3	0.00
02/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	2295	3	2295	3	0.00
02/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	2268	3	2268	3	0.00
02/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	175	0	175	0	0.00
02/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	171	0	171	0	0.00
02/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	166	0	166	0	0.00
02/12/2014	R204 On 06-August-15			Bond Future	6.83	104.9599	6.8289	104.9599	0.00
02/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	4690	5	4690	5	0.00
02/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	2927	3	2927	3	0.00
02/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	2977	3	2977	3	0.00
02/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	2952	3	2952	3	0.00
02/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	47	0	47	0	699.00
02/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	215	0	215	0	0.00
02/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	219	0	219	0	0.00
02/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	211	0	211	0	0.00
02/12/2014	R207 On 05-February-15			Bond Future	7.00	101.9174	7.0024	101.9174	33,451.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	5968	6	5968	6	0.00
02/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	6006	6	6006	6	0.00
02/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	5929	6	5929	6	0.00
02/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R207 On 07-May-15			Bond Future	7.04	103.5629	7.0364	103.5629	0.00
02/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	4705	5	4705	5	0.00
02/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	2907	3	2907	3	66.00
02/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	4741	5	4741	5	0.00
02/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	4670	5	4670	5	0.00
02/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	48	0	48	0	0.00
02/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	46	0	46	0	0.00
02/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	213	0	213	0	0.00
02/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	49	0	49	0	0.00
02/12/2014	R207 On 06-August-15			Bond Future	7.04	101.7263	7.0417	101.7263	0.00
02/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	3026	3	3026	3	0.00
02/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	3084	3	3084	3	0.00
02/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	3055	3	3055	3	0.00
02/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	2261	3	2261	3	70.00
02/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	439	0	439	0	0.00
02/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	431	0	431	0	0.00
02/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	424	0	424	0	0.00
02/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	701	1	701	1	0.00
02/12/2014	R208 On 05-February-15			Bond Future	7.17	100.7523	7.1743	100.7523	52,091.00
02/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	6116	6	6116	6	0.00
02/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	6205	7	6205	7	0.00
02/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	6160	7	6160	7	0.00
02/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	1	0	1	0	0.00
02/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	1	0	1	0	0.00
02/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	1	0	1	0	0.00
02/12/2014	R208 On 07-May-15			Bond Future	7.21	98.9787	7.2083	98.9787	0.00
02/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	3796	4	3796	4	0.00
02/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	3873	4	3873	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
02/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	3834	4	3834	4	0.00
02/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	228	0	228	0	0.00
02/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	217	0	217	0	0.00
02/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	223	0	223	0	0.00
02/12/2014	R208 On 06-August-15			Bond Future	7.22	100.7067	7.2194	100.7067	0.00
02/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	3936	4	3936	4	0.00
02/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	3901	4	3901	4	0.00
02/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	3971	4	3971	4	0.00
02/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	7105	7	7105	7	0.00
02/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	504	0	504	0	0.00
02/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	83	0	83	0	198.00
02/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	495	0	495	0	0.00
02/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	487	0	487	0	0.00
02/12/2014	R208 On 05-November-15			Bond Future	7.20	99.1702	7.1981	99.1702	0.00
02/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	5701	6	5701	6	0.00
02/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	3295	4	3295	4	0.00
02/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	3325	4	3325	4	0.00
02/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	3265	4	3265	4	0.00
02/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	312	0	312	0	2,200.00
02/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	930	1	930	1	0.00
02/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	917	1	917	1	0.00
02/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	942	1	942	1	0.00
02/12/2014	R209 On 05-February-15			Bond Future	8.34	82.3304	8.3365	82.3304	28,455.00
02/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	7192	8	7192	8	0.00
02/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	7123	8	7123	8	0.00
02/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	5399	6	5399	6	0.00
02/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	7053	8	7053	8	0.00
02/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	60	0	60	0	0.00
02/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	63	0	63	0	0.00
02/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	58	0	58	0	0.00
02/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	170	0	170	0	0.00
02/12/2014	R209 On 07-May-15			Bond Future	8.38	80.5113	8.3798	80.5113	0.00
02/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	5742	6	5742	6	0.00
02/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	5684	6	5684	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
02/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	5626	6	5626	6	0.00
02/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	827	1	827	1	0.00
02/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	843	1	843	1	0.00
02/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	810	1	810	1	0.00
02/12/2014	R209 On 06-August-15			Bond Future	8.41	81.9171	8.4130	81.9171	0.00
02/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	11201	12	11201	12	0.00
02/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	6118	7	6118	7	0.00
02/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	6171	7	6171	7	0.00
02/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	6065	7	6065	7	0.00
02/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	1545	1	1545	1	0.00
02/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	366	0	366	0	2,914.00
02/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1523	1	1523	1	0.00
02/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	1567	1	1567	1	0.00
02/12/2014	R210 On 05-February-15			Bond Future	177.70	177.6238	177.7039	177.6238	628.00
02/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2714	3	2714	3	0.00
02/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2694	3	2694	3	0.00
02/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2704	3	2704	3	0.00
02/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R210 On 07-May-15			Bond Future	178.51	178.4298	178.5080	178.4298	0.00
02/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1508	1	1508	1	0.00
02/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1518	1	1518	1	0.00
02/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1498	1	1498	1	0.00
02/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R211 On 05-February-15			Bond Future	132.53	132.5439	132.5257	132.5439	1,120.00
02/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	474	0	474	0	0.00
02/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	464	0	464	0	0.00
02/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	484	0	484	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
02/12/2014	R211 On 07-May-15			Bond Future	134.67	134.6943	134.6734	134.6943	0.00
02/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	327	0	327	0	0.00
02/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	337	0	337	0	0.00
02/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	317	0	317	0	0.00
02/12/2014	R212 On 05-February-15			Bond Future	137.66	137.4979	137.6616	137.4979	13,564.00
02/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	328	0	328	0	0.00
02/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	348	1	348	1	0.00
02/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	338	1	338	1	0.00
02/12/2014	R212 On 07-May-15			Bond Future	139.89	139.7287	139.8925	139.7287	0.00
02/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
02/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	1108	1	1108	1	0.00
02/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	1118	1	1118	1	0.00
02/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	1098	1	1098	1	0.00
02/12/2014	R213 On 05-February-15			Bond Future	8.17	93.5013	8.1694	93.5013	21,796.00
02/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	8297	9	8297	9	0.00
02/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	8367	9	8367	9	0.00
02/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	8227	9	8227	9	0.00
02/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	26	0	26	0	0.00
02/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	24	0	24	0	0.00
02/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	27	0	27	0	0.00
02/12/2014	R213 On 07-May-15			Bond Future	8.21	91.4657	8.2130	91.4657	0.00
02/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	5084	6	5084	6	0.00
02/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	5198	6	5198	6	0.00
02/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	5141	6	5141	6	0.00
02/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	937	1	937	1	0.00
02/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	919	1	919	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
02/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	956	1	956	1	0.00
02/12/2014	R213 On 06-August-15			Bond Future	8.25	93.0622	8.2456	93.0622	0.00
02/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	4307	5	4307	5	0.00
02/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	4354	5	4354	5	0.00
02/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	4261	5	4261	5	0.00
02/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	2302	2	2302	2	0.00
02/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	2334	2	2334	2	0.00
02/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	2272	2	2272	2	0.00
02/12/2014	R214 On 05-February-15			Bond Future	8.44	83.2925	8.4426	83.2925	9,409.00
02/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	8535	9	8535	9	0.00
02/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	8464	9	8464	9	0.00
02/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	8393	9	8393	9	0.00
02/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	39	0	39	0	0.00
02/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	41	0	41	0	0.00
02/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	37	0	37	0	0.00
02/12/2014	R214 On 07-May-15			Bond Future	8.48	81.3454	8.4849	81.3454	0.00
02/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	6262	7	6262	7	0.00
02/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	6323	7	6323	7	0.00
02/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	6201	7	6201	7	0.00
02/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	831	1	831	1	0.00
02/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	814	1	814	1	0.00
02/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	847	1	847	1	0.00
02/12/2014	R214 On 06-August-15			Bond Future	8.52	82.7653	8.5181	82.7653	0.00
02/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	4538	5	4538	5	0.00
02/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	4586	5	4586	5	0.00
02/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	4635	5	4635	5	0.00
02/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	2670	2	2670	2	0.00
02/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	2635	2	2635	2	0.00
02/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	2601	2	2601	2	0.00
02/12/2014	R248 On 05-February-15			Bond Future	8.53	107.2735	8.5291	107.2735	40,897.00
02/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	9955	11	9955	11	0.00
02/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	9861	11	9861	11	0.00
02/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	10048	11	10048	11	0.00
02/12/2014	R248 On 05-February-15	9.50	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
02/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R248 On 07-May-15			Bond Future	8.57	104.5740	8.5734	104.5740	0.00
02/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	7057	8	7057	8	0.00
02/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	7155	8	7155	8	0.00
02/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	6959	8	6959	8	0.00
02/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R248 On 06-August-15			Bond Future	8.61	106.3995	8.6087	106.3995	0.00
02/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	1429	2	1429	2	0.00
02/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	1643	3	1643	3	0.00
02/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	1536	2	1536	2	0.00
02/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00