



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 04/04/2014 To: 04/04/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	0986 On 31-March-36			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
04/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	2025 On 08-May-14			Bond Future	113.29	113.0567	113.2889	113.0567	0.00
04/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	2279	2	2	2	0.00
04/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	2299	2	2	2	0.00
04/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	2289	2	2	2	0.00
04/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2025 On 07-August-14			Bond Future	113.83	113.5920	113.8271	113.5920	0.00
04/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	4837	5	5	5	0.00
04/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	4817	5	5	5	0.00
04/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	4827	5	5	5	0.00
04/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2030 On 08-May-14			Bond Future	8.83	94.2780	95.2495	94.2780	1,991.00
04/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	1343	0	1	0	0.00
04/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	1265	0	1	0	0.00
04/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	1421	0	1	0	0.00
04/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2030 On 07-August-14			Bond Future	8.92	91.6448	92.6301	91.6448	0.00
04/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	561	0	1	0	0.00
04/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	716	0	1	0	0.00
04/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	639	0	1	0	0.00
04/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2030 On 06-November-14			Bond Future	9.00	93.0485	94.0471	93.0485	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
04/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
04/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	108	0	0	0	0.00
04/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	31	0	0	0	0.00
04/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	46	1	0	1	0.00
04/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	1	0	1	0.00
04/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	1	0	1	0.00
04/04/2014	2037 On 08-May-14			Bond Future	9.00	96.3776	97.5432	96.3776	5,914.00
04/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	3298	2	3	2	0.00
04/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	3472	2	3	2	0.00
04/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	3385	2	3	2	0.00
04/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2037 On 07-August-14			Bond Future	9.09	93.5246	94.7068	93.5246	3,280.00
04/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
04/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
04/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
04/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	411	2	0	2	0.00
04/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	319	2	0	2	0.00
04/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	228	1	0	1	0.00
04/04/2014	2037 On 06-November-14			Bond Future	9.16	94.8400	96.0387	94.8400	0.00
04/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	4583	3	5	3	0.00
04/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	4665	3	5	3	0.00
04/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	4748	4	5	4	0.00
04/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2038 On 08-May-14			Bond Future	114.01	113.3671	114.0089	113.3671	367.00
04/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	5009	4	5	4	0.00
04/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	4999	4	5	4	0.00
04/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	5019	4	5	4	0.00
04/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2038 On 08-May-14	109.01	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
04/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2038 On 07-August-14			Bond Future	114.42	113.7661	114.4168	113.7661	0.00
04/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	8407	8	8	8	0.00
04/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	8417	8	8	8	0.00
04/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	8427	8	8	8	0.00
04/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2046 On 08-May-14			Bond Future	110.25	110.2331	110.2472	110.2331	5,218.00
04/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	5897	6	6	6	0.00
04/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	5887	6	6	6	0.00
04/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	5907	6	6	6	0.00
04/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2046 On 07-August-14			Bond Future	111.87	111.8537	111.8677	111.8537	0.00
04/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	7428	7	7	7	0.00
04/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	7418	7	7	7	0.00
04/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	7438	7	7	7	0.00
04/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2046 On 06-November-14			Bond Future	112.25	112.2368	112.2490	112.2368	0.00
04/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	7819	8	8	8	0.00
04/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	7799	8	8	8	0.00
04/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	7809	8	8	8	0.00
04/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2050 On 08-May-14			Bond Future	119.12	118.8110	119.1159	118.8110	900.00
04/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	4126	4	4	4	0.00
04/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	4106	4	4	4	0.00
04/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	4116	4	4	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
04/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2050 On 07-August-14			Bond Future	119.46	119.1500	119.4590	119.1500	0.00
04/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	7459	7	7	7	0.00
04/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	7469	7	7	7	0.00
04/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	7449	7	7	7	0.00
04/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
04/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	AL12 On 08-May-14			Index Future	486.68	481.4720	486.6840	481.4720	0.00
04/04/2014	AL12 On 07-August-14			Index Future	493.78	488.4910	493.7770	488.4910	0.00
04/04/2014	AL12 On 06-November-14			Index Future	501.32	495.9650	501.3240	495.9650	0.00
04/04/2014	AL37 On 08-May-14			Index Future	412.59	410.9900	412.5850	410.9900	0.00
04/04/2014	AL37 On 07-August-14			Index Future	418.60	416.9820	418.5990	416.9820	0.00
04/04/2014	AL7T On 08-May-14			Index Future	485.59	481.9800	485.5870	481.9800	1.00
04/04/2014	AL7T On 07-August-14			Index Future	492.66	489.0070	492.6640	489.0070	0.00
04/04/2014	ALBI On 08-May-14			Index Future	443.31	440.2310	443.3130	440.2310	704.00
04/04/2014	ALBI On 07-August-14			Index Future	449.77	446.6490	449.7740	446.6490	0.00
04/04/2014	ALBI On 06-November-14			Index Future	456.65	453.4830	456.6480	453.4830	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
04/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2014	EL28 On 08-May-14			Bond Future	117.80	117.7848	117.7997	117.7848	0.00
04/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	3810	4	4	4	0.00
04/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	3790	4	4	4	0.00
04/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	3800	4	4	4	0.00
04/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
04/04/2014	EL28 On 07-August-14			Bond Future	119.53	119.5166	119.5313	119.5166	0.00
04/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	5521	6	6	6	0.00
04/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	5531	6	6	6	0.00
04/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	5541	6	6	6	0.00
04/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
04/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	ES33 On 08-May-14			Bond Future	9.61	81.9036	82.8106	81.9036	6,292.00
04/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
04/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
04/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
04/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	440	1	0	1	0.00
04/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	516	1	1	1	0.00
04/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	365	1	0	1	0.00
04/04/2014	ES33 On 07-August-14			Bond Future	9.71	82.9893	83.9094	82.9893	0.00
04/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3209	2	3	2	0.00
04/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3140	2	3	2	0.00
04/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3071	2	3	2	0.00
04/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00

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04/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
04/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
04/04/2014	ES33 On 06-November-14			Bond Future	9.81	80.4762	81.4088	80.4762	0.00
04/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3377	2	3	2	0.00
04/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3444	3	3	3	0.00
04/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3511	3	4	3	0.00
04/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
04/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
04/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
04/04/2014	GOVI On 08-May-14			GOVI	441.96	439.0970	441.9630	439.0970	313.00
04/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
04/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
04/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
04/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	370	3	0	3	0.00
04/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	470	3	0	3	0.00
04/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	270	3	0	3	0.00
04/04/2014	GOVI On 07-August-14			GOVI	448.40	445.4990	448.4040	445.4990	220.00
04/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
04/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
04/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
04/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	115860	14	12	14	0.00
04/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	116060	15	12	15	0.00
04/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	115960	15	12	15	0.00
04/04/2014	GOVI On 06-November-14			GOVI	455.26	452.3150	455.2570	452.3150	0.00
04/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	62670	3	6	3	0.00
04/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	62470	3	6	3	0.00
04/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	62570	3	6	3	0.00
04/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
04/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
04/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
04/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2014	IGOV On 08-May-14			Index Future	205.75	205.4910	205.7500	205.4910	1,266.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2014	IGOV On 07-August-14			Index Future	208.77	208.5120	208.7740	208.5120	90.00
04/04/2014	IGOV On 06-November-14			Index Future	211.99	211.7270	211.9890	211.7270	0.00
04/04/2014	ILBI On 08-May-14			Index Future	557.69	557.1050	557.6910	557.1050	0.00
04/04/2014	ILBI On 07-August-14			Index Future	565.73	565.1330	565.7270	565.1330	210.00
04/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/04/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.74	94.2600	94.2600	94.2600	0.00
04/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.79	94.1900	94.2100	94.1900	2,000.00
04/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.99	93.9400	94.0100	93.9400	2,000.00
04/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.04	93.8700	93.9600	93.8700	1,500.00
04/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.24	93.6800	93.7600	93.6800	700.00
04/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.30	93.6100	93.7000	93.6100	1,000.00
04/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.73	93.1700	93.2700	93.1700	0.00
04/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.05	92.8300	92.9500	92.8300	2,850.00
04/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.32	92.5500	92.6800	92.5500	5,000.00
04/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.54	92.3500	92.4600	92.3500	0.00
04/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.72	92.1700	92.2800	92.1700	0.00
04/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.90	91.9900	92.1000	91.9900	0.00
04/04/2014	R023 On 08-May-14			Bond Future	8.32	97.3359	98.0422	97.3359	12,906.00
04/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	87	0	0	0	0.00
04/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	92	0	0	0	0.00
04/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	83	0	0	0	0.00
04/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	4477	5	4	5	0.00
04/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	4536	5	5	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
04/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	4596	5	5	5	0.00
04/04/2014	R023 On 07-August-14			Bond Future	8.41	98.6429	99.3598	98.6429	0.00
04/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2549	2	3	2	0.00
04/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2612	2	3	2	0.00
04/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2580	2	3	2	0.00
04/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	2056	2	2	2	0.00
04/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	2110	2	2	2	0.00
04/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	2082	2	2	2	0.00
04/04/2014	R023 On 06-November-14			Bond Future	8.51	96.2328	96.9589	96.2328	0.00
04/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3388	3	3	3	0.00
04/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3419	3	3	3	0.00
04/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	3358	3	3	3	0.00
04/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2869	3	3	3	0.00
04/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2843	3	3	3	0.00
04/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2895	3	3	3	0.00
04/04/2014	R157 On 08-May-14			Bond Future	6.81	110.4861	110.5757	110.4861	22,838.00
04/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2178	2	2	2	0.00
04/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2192	2	2	2	0.00
04/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2164	2	2	2	0.00
04/04/2014	R157 On 07-August-14			Bond Future	7.02	112.0969	112.1873	112.0969	12,800.00
04/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	235	0	0	0	0.00
04/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	239	0	0	0	0.00
04/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	243	0	0	0	0.00
04/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	539	1	1	1	0.00
04/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	533	1	1	1	0.00
04/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	526	1	1	1	0.00
04/04/2014	R157 On 06-November-14			Bond Future	7.29	106.9989	107.0888	106.9989	0.00
04/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	97	0	0	0	0.00
04/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	96	0	0	0	0.00
04/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	99	0	0	0	0.00
04/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	1009	1	1	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
04/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	1023	1	1	1	0.00
04/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	1016	1	1	1	0.00
04/04/2014	R186 On 08-May-14			Bond Future	8.43	118.9889	120.0276	118.9889	51,819.00
04/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	5738	5	6	5	0.00
04/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	1564	1	2	1	1,000.00
04/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	3	0	0	0	0.00
04/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	4	0	0	0	0.00
04/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	2003	1	2	1	900.00
04/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	10557	10	11	10	0.00
04/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	3	0	0	0	0.00
04/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	3687	3	4	3	0.00
04/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	1029	1	1	1	10,000.00
04/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	6834	6	7	6	0.00
04/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	5027	4	5	4	0.00
04/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	43	0	0	0	1,933.00
04/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	3375	3	3	3	6,000.00
04/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	1373	2	1	2	1,933.00
04/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	12004	13	12	13	0.00
04/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	1784	2	2	2	0.00
04/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	12102	13	12	13	0.00
04/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	190	0	0	0	1,500.00
04/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	278	0	0	0	400.00
04/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	8314	9	8	9	0.00
04/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	2539	3	3	3	0.00
04/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	659	1	1	1	0.00
04/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	12199	13	12	13	0.00
04/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	560	1	1	1	900.00
04/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	103	0	0	0	10,000.00
04/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	9	0	0	0	6,000.00
04/04/2014	R186 On 07-August-14			Bond Future	8.51	115.4304	116.4837	115.4304	100.00
04/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	2422	2	2	2	0.00
04/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	2491	2	2	2	0.00
04/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	2457	2	2	2	0.00
04/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	5209	5	5	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
04/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	4196	5	4	5	0.00
04/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	4297	5	4	5	0.00
04/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	4247	5	4	5	0.00
04/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1882	2	2	2	840.00
04/04/2014	R186 On 06-November-14			Bond Future	8.59	117.1976	118.2650	117.1976	0.00
04/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	7124	6	7	6	0.00
04/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2810	2	3	2	0.00
04/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2872	2	3	2	0.00
04/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2841	2	3	2	0.00
04/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	6535	7	7	7	0.00
04/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	6589	7	7	7	0.00
04/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	6480	7	6	7	0.00
04/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2548	3	3	3	2,010.00
04/04/2014	R197 On 08-May-14			Bond Future	280.28	280.2492	280.2816	280.2492	1,912.00
04/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	30272	30	30	30	0.00
04/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	30292	30	30	30	0.00
04/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	30282	30	30	30	0.00
04/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R197 On 07-August-14			Bond Future	278.58	278.5497	278.5813	278.5497	0.00
04/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	8581	9	9	9	0.00
04/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	8591	9	9	9	0.00
04/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	8571	9	9	9	0.00
04/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R201 On 08-May-14			Bond Future	6.35	104.7928	104.8329	104.7928	0.00
04/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	968	1	1	1	0.00
04/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	956	1	1	1	0.00

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04/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	962	1	1	1	0.00
04/04/2014	R201 On 07-August-14			Bond Future	6.63	101.9095	101.9497	101.9095	0.00
04/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	73	0	0	0	0.00
04/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	71	0	0	0	0.00
04/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	72	0	0	0	0.00
04/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	552	1	1	1	0.00
04/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	549	1	1	1	0.00
04/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	546	1	1	1	0.00
04/04/2014	R202 On 08-May-14			Bond Future	218.82	218.4719	218.8216	218.4719	44,663.00
04/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	5145	5	5	5	0.00
04/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	5152	5	5	5	0.00
04/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	5159	5	5	5	0.00
04/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	1330	1	1	1	0.00
04/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	1333	1	1	1	0.00
04/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	1327	1	1	1	0.00
04/04/2014	R202 On 07-August-14			Bond Future	218.95	218.5927	218.9467	218.5927	0.00
04/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	12489	12	12	12	0.00
04/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	12481	12	12	12	0.00
04/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	12473	12	12	12	0.00
04/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	1535	2	2	2	0.00
04/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	1537	2	2	2	0.00
04/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	1533	2	2	2	0.00
04/04/2014	R203 On 08-May-14			Bond Future	7.62	102.9152	103.1475	102.9152	16,949.00
04/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	31	0	0	0	29.00
04/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	306	0	0	0	16.00
04/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5693	6	6	6	0.00
04/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	940	1	1	1	0.00
04/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5630	6	6	6	0.00
04/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2338	3	2	3	0.00
04/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5662	6	6	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
04/04/2014	R203 On 07-August-14			Bond Future	7.77	104.4156	104.6508	104.4156	0.00
04/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	510	0	1	0	0.00
04/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	501	0	1	0	0.00
04/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	493	0	0	0	0.00
04/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	206	0	0	0	46.00
04/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1790	2	2	2	0.00
04/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1771	2	2	2	0.00
04/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1809	2	2	2	0.00
04/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2779	3	3	3	0.00
04/04/2014	R203 On 06-November-14			Bond Future	7.93	101.8497	102.0867	101.8497	0.00
04/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	440	0	0	0	14.00
04/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	363	0	0	0	45.00
04/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	374	0	0	0	0.00
04/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	368	0	0	0	0.00
04/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2861	3	3	3	0.00
04/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	3148	3	3	3	0.00
04/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	3106	3	3	3	0.00
04/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	3127	3	3	3	0.00
04/04/2014	R203 On 05-February-15			Bond Future	8.10	103.4676	103.7075	103.4676	0.00
04/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	1073	1	1	1	55.00
04/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1834	2	2	2	0.00
04/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1820	2	2	2	0.00
04/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1847	2	2	2	0.00
04/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1258	1	1	1	0.00
04/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1248	1	1	1	0.00
04/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	2020	2	2	2	0.00
04/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1267	1	1	1	0.00
04/04/2014	R204 On 08-May-14			Bond Future	7.85	103.3840	103.6834	103.3840	31,046.00
04/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	7231	8	7	8	0.00
04/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	7147	7	7	7	0.00
04/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	7189	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2014	R204 On 07-August-14			Bond Future	7.99	100.8583	101.1616	100.8583	300.00
04/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	1027	1	1	1	0.00
04/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	617	1	1	1	0.00
04/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	596	1	1	1	0.00
04/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	607	1	1	1	0.00
04/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1787	2	2	2	530.00
04/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2609	3	3	3	0.00
04/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2556	3	3	3	0.00
04/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2582	3	3	3	0.00
04/04/2014	R204 On 06-November-14			Bond Future	8.12	102.4024	102.7085	102.4024	0.00
04/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	487	0	0	0	0.00
04/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	494	0	0	0	0.00
04/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1608	1	2	1	0.00
04/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	480	0	0	0	0.00
04/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4410	5	4	5	0.00
04/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	2046	2	2	2	1,270.00
04/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	4381	5	4	5	0.00
04/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4440	5	4	5	0.00
04/04/2014	R207 On 08-May-14			Bond Future	8.08	98.1723	98.6249	98.1723	20,248.00
04/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	8685	9	9	9	0.00
04/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	8733	9	9	9	0.00
04/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8636	9	9	9	0.00
04/04/2014	R207 On 07-August-14			Bond Future	8.21	95.9624	96.4212	95.9624	100.00
04/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	776	1	1	1	0.00
04/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	789	1	1	1	0.00
04/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	802	1	1	1	0.00
04/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2946	3	3	3	0.00
04/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2976	3	3	3	0.00
04/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2916	3	3	3	0.00
04/04/2014	R207 On 06-November-14			Bond Future	8.32	97.4318	97.8959	97.4318	0.00
04/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	738	1	1	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
04/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	758	1	1	1	0.00
04/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	748	1	1	1	0.00
04/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4790	5	5	5	0.00
04/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4758	5	5	5	0.00
04/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4725	5	5	5	0.00
04/04/2014	R208 On 08-May-14			Bond Future	8.20	92.7454	93.2777	92.7454	11,721.00
04/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	10044	11	10	11	0.00
04/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	9932	10	10	10	0.00
04/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	9988	11	10	11	0.00
04/04/2014	R208 On 07-August-14			Bond Future	8.31	94.0975	94.6372	94.0975	100.00
04/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	923	1	1	1	0.00
04/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	1837	2	2	2	0.00
04/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	908	1	1	1	0.00
04/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	938	1	1	1	0.00
04/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1967	2	2	2	630.00
04/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	3385	4	3	4	0.00
04/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	3351	4	3	4	0.00
04/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	3420	4	3	4	0.00
04/04/2014	R208 On 06-November-14			Bond Future	8.41	92.1390	92.6853	92.1390	0.00
04/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	855	1	1	1	0.00
04/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	877	1	1	1	0.00
04/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	866	1	1	1	0.00
04/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2714	2	3	2	0.00
04/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	5443	6	5	6	0.00
04/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	2308	3	2	3	1,520.00
04/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	5481	6	5	6	0.00
04/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	5405	6	5	6	0.00
04/04/2014	R209 On 08-May-14			Bond Future	8.93	74.2333	75.1541	74.2333	25,078.00
04/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	5251	4	5	4	0.00
04/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	26	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
04/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	4469	4	4	4	0.00
04/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	25	0	0	0	0.00
04/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	23	0	0	0	0.00
04/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	6613	6	7	6	0.00
04/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	469	0	0	0	640.00
04/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	1886	1	2	1	640.00
04/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	5990	5	6	5	0.00
04/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	8903	10	9	10	0.00
04/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	9081	10	9	10	0.00
04/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	201	0	0	0	883.00
04/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	8992	10	9	10	0.00
04/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	314	0	0	0	640.00
04/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1350	2	1	2	0.00
04/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	3849	5	4	5	0.00
04/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	130	0	0	0	7,262.00
04/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	89	0	0	0	10,000.00
04/04/2014	R209 On 07-August-14			Bond Future	9.00	75.3156	76.2494	75.3156	100.00
04/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	3337	3	3	3	0.00
04/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	3375	3	3	3	0.00
04/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	3299	3	3	3	0.00
04/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	2946	3	3	3	0.00
04/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	3018	3	3	3	0.00
04/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	2982	3	3	3	0.00
04/04/2014	R209 On 06-November-14			Bond Future	9.07	73.3214	74.2682	73.3214	0.00
04/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	3958	4	4	4	0.00
04/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3993	4	4	4	0.00
04/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	4029	4	4	4	0.00
04/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	4569	5	5	5	0.00
04/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4490	5	4	5	0.00
04/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4529	5	5	5	0.00
04/04/2014	R210 On 08-May-14			Bond Future	163.61	163.5932	163.6129	163.5932	719.00
04/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	3613	4	4	4	0.00
04/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	3603	4	4	4	0.00
04/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	3623	4	4	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
04/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R210 On 07-August-14			Bond Future	166.02	165.9985	166.0176	165.9985	0.00
04/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	7018	7	7	7	0.00
04/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	7008	7	7	7	0.00
04/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	7028	7	7	7	0.00
04/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R211 On 08-May-14			Bond Future	127.66	127.6497	127.6617	127.6497	390.00
04/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2338	2	2	2	0.00
04/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2348	2	2	2	0.00
04/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2328	2	2	2	0.00
04/04/2014	R211 On 07-August-14			Bond Future	127.97	127.9621	127.9737	127.9621	0.00
04/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	26	0	0	0	0.00
04/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	36	0	0	0	0.00
04/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	16	0	0	0	0.00
04/04/2014	R212 On 08-May-14			Bond Future	132.21	132.1455	132.2070	132.1455	21,797.00
04/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	207	0	0	0	0.00
04/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	197	0	0	0	0.00
04/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	217	0	0	0	0.00
04/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R212 On 07-August-14			Bond Future	132.43	132.3714	132.4331	132.3714	0.00
04/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	3443	3	3	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
04/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	3423	3	3	3	0.00
04/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	3433	3	3	3	0.00
04/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R213 On 08-May-14			Bond Future	8.79	84.8843	85.8182	84.8843	21,707.00
04/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	13	0	0	0	0.00
04/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	12	0	0	0	0.00
04/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	14	0	0	0	0.00
04/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	9497	10	9	10	0.00
04/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	9586	11	10	11	0.00
04/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	9408	10	9	10	0.00
04/04/2014	R213 On 07-August-14			Bond Future	8.87	86.1219	87.0690	86.1219	0.00
04/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	3011	3	3	3	0.00
04/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	3086	3	3	3	0.00
04/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	3048	3	3	3	0.00
04/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3193	4	3	4	0.00
04/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3155	4	3	4	0.00
04/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3232	4	3	4	0.00
04/04/2014	R213 On 06-November-14			Bond Future	8.94	83.8982	84.8583	83.8982	0.00
04/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	3830	3	4	3	0.00
04/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	3900	3	4	3	0.00
04/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	3865	3	4	3	0.00
04/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	4572	5	5	5	0.00
04/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	4613	5	5	5	0.00
04/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	4532	5	5	5	0.00
04/04/2014	R214 On 08-May-14			Bond Future	8.99	75.1897	76.1897	75.1897	5,055.00
04/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	1675	1	2	1	0.00
04/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	1636	1	2	1	0.00
04/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	1716	1	2	1	0.00
04/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	1622	2	2	2	0.00
04/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1584	2	2	2	0.00
04/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	1663	2	2	2	0.00

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04/04/2014	R214 On 07-August-14			Bond Future	9.06	76.1927	77.2071	76.1927	0.00
04/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	5464	5	5	5	0.00
04/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	5367	5	5	5	0.00
04/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	5416	5	5	5	0.00
04/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	1744	2	2	2	0.00
04/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	1792	2	2	2	0.00
04/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	1768	2	2	2	0.00
04/04/2014	R214 On 06-November-14			Bond Future	9.13	74.0719	75.1005	74.0719	0.00
04/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	6592	6	7	6	0.00
04/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	6636	6	7	6	0.00
04/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	6681	6	7	6	0.00
04/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	2812	3	3	3	0.00
04/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	2786	3	3	3	0.00
04/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	2838	3	3	3	0.00
04/04/2014	R248 On 08-May-14			Bond Future	9.08	97.0122	98.2888	97.0122	13,515.00
04/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
04/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	299	2	0	2	0.00
04/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	197	1	0	1	0.00
04/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	401	2	0	2	0.00
04/04/2014	R248 On 07-August-14			Bond Future	9.15	98.3053	99.6001	98.3053	0.00
04/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	4740	3	5	3	0.00
04/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	4831	4	5	4	0.00
04/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	4648	3	5	3	0.00
04/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R248 On 06-November-14			Bond Future	9.23	95.3853	96.6981	95.3853	0.00
04/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	4660	3	5	3	0.00
04/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	4839	4	5	4	0.00
04/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	4750	3	5	3	0.00
04/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
04/04/2014	R248 On 06-November-14	9.74	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
04/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00