



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/11/2014 TO: 03/11/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	0807 On 31-March-21			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
03/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	2025 On 06-November-14			Bond Future	118.02	118.0200	118.0201	118.0200	16.00
03/11/2014	2025 On 06-November-14	116.99	Call	Bond Future	1030	1	1	1	0.00
03/11/2014	2025 On 06-November-14	117.01	Call	Bond Future	1010	1	1	1	0.00
03/11/2014	2025 On 06-November-14	117.00	Call	Bond Future	1020	1	1	1	0.00
03/11/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2025 On 05-February-15			Bond Future	118.70	118.7030	118.7021	118.7030	0.00
03/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	288	0	0	0	0.00
03/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	298	0	0	0	0.00
03/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	308	0	0	0	0.00
03/11/2014	2025 On 07-May-15			Bond Future	120.74	120.7390	120.7350	120.7390	0.00
03/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	275	0	0	0	0.00
03/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	265	0	0	0	0.00
03/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	255	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
03/11/2014	2030 On 06-November-14			Bond Future	8.35	99.5772	99.2474	99.5772	4,181.00
03/11/2014	2030 On 06-November-14	8.99	Call	Bond Future	5154	5	5	5	0.00
03/11/2014	2030 On 06-November-14	9.01	Call	Bond Future	5308	6	5	6	0.00
03/11/2014	2030 On 06-November-14	9.00	Call	Bond Future	5231	6	5	6	0.00
03/11/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2030 On 05-February-15			Bond Future	8.41	97.1105	96.7748	97.1105	477.00
03/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	6508	7	7	7	0.00
03/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	6657	7	7	7	0.00
03/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	6582	7	7	7	0.00
03/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2030 On 07-May-15			Bond Future	8.45	98.7662	98.4223	98.7662	0.00
03/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	2275	3	2	3	0.00
03/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	2431	3	2	3	0.00
03/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	2353	3	2	3	0.00
03/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2032 On 06-November-14			Bond Future	8.50	99.0495	98.6559	99.0495	0.00
03/11/2014	2032 On 06-November-14	8.49	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2032 On 06-November-14	8.51	Call	Bond Future	57	0	0	0	0.00
03/11/2014	2032 On 06-November-14	8.50	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2032 On 06-November-14	8.51	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2032 On 06-November-14	8.49	Put	Bond Future	120	0	0	0	0.00
03/11/2014	2032 On 06-November-14	8.50	Put	Bond Future	32	0	0	0	0.00
03/11/2014	2032 On 05-February-15			Bond Future	8.57	100.5815	100.1808	100.5815	2.00
03/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	582	0	1	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
03/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	494	0	0	0	0.00
03/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	670	0	1	0	0.00
03/11/2014	2032 On 07-May-15			Bond Future	8.61	98.1378	97.7277	98.1378	0.00
03/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	984	1	1	1	0.00
03/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	897	0	1	0	0.00
03/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	1071	1	1	1	0.00
03/11/2014	2032 On 06-August-15			Bond Future	8.65	99.9581	99.5405	99.9581	0.00
03/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	1258	1	1	1	0.00
03/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	1172	1	1	1	0.00
03/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	1345	1	1	1	0.00
03/11/2014	2037 On 06-November-14			Bond Future	8.62	101.6282	101.1942	101.6282	8,898.00
03/11/2014	2037 On 06-November-14	9.69	Call	Bond Future	9621	10	10	10	0.00
03/11/2014	2037 On 06-November-14	9.70	Call	Bond Future	9703	10	10	10	0.00
03/11/2014	2037 On 06-November-14	9.71	Call	Bond Future	9786	10	10	10	0.00
03/11/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2037 On 05-February-15			Bond Future	8.68	98.9428	98.5013	98.9428	5,098.00
03/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	7343	8	7	8	0.00
03/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	7428	8	7	8	0.00
03/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	7513	8	8	8	0.00
03/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2037 On 07-May-15			Bond Future	8.72	100.6299	100.1783	100.6299	500.00
03/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	2473	3	2	3	0.00
03/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	2656	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
03/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	2565	3	3	3	0.00
03/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2037 On 06-August-15			Bond Future	8.76	98.2353	97.7754	98.2353	0.00
03/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	1	0	0	0	0.00
03/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	94	0	0	0	0.00
03/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	188	0	0	0	0.00
03/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2038 On 06-November-14			Bond Future	125.30	125.2974	125.2978	125.2974	1,509.00
03/11/2014	2038 On 06-November-14	119.99	Call	Bond Future	5308	5	5	5	0.00
03/11/2014	2038 On 06-November-14	120.01	Call	Bond Future	5288	5	5	5	0.00
03/11/2014	2038 On 06-November-14	120.00	Call	Bond Future	5298	5	5	5	0.00
03/11/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2038 On 05-February-15			Bond Future	125.95	125.9495	125.9486	125.9495	982.00
03/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	2939	3	3	3	0.00
03/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	2949	3	3	3	0.00
03/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	2959	3	3	3	0.00
03/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2038 On 07-May-15			Bond Future	128.11	128.1097	128.1058	128.1097	0.00
03/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1116	1	1	1	0.00
03/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1106	1	1	1	0.00
03/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1096	1	1	1	0.00
03/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2038 On 07-May-15	126.99	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
03/11/2014	2044 On 06-November-14			Bond Future	8.71	103.3374	102.8658	103.3374	2,870.00
03/11/2014	2044 On 06-November-14	8.99	Call	Bond Future	2906	3	3	3	0.00
03/11/2014	2044 On 06-November-14	9.00	Call	Bond Future	3006	3	3	3	0.00
03/11/2014	2044 On 06-November-14	9.01	Call	Bond Future	3106	4	3	4	0.00
03/11/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2044 On 05-February-15			Bond Future	8.77	100.5533	100.0734	100.5533	132.00
03/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	2498	3	2	3	0.00
03/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	2398	3	2	3	0.00
03/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	2297	3	2	3	0.00
03/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2044 On 07-May-15			Bond Future	8.81	102.2678	101.7772	102.2678	0.00
03/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	1816	2	2	2	0.00
03/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	2016	3	2	3	0.00
03/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	1916	2	2	2	0.00
03/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2044 On 06-August-15			Bond Future	8.85	99.7783	99.2787	99.7783	0.00
03/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
03/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	1001	1	1	1	0.00
03/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	897	0	1	0	0.00
03/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	1105	1	1	1	0.00
03/11/2014	2046 On 06-November-14			Bond Future	125.03	124.4701	125.0301	124.4701	5,389.00
03/11/2014	2046 On 06-November-14	104.43	Call	Bond Future	20600	20	21	20	0.00
03/11/2014	2046 On 06-November-14	104.45	Call	Bond Future	20580	20	21	20	0.00
03/11/2014	2046 On 06-November-14	104.44	Call	Bond Future	20590	20	21	20	0.00
03/11/2014	2046 On 06-November-14	104.43	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
03/11/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2046 On 05-February-15			Bond Future	126.98	126.4106	126.9786	126.4106	0.00
03/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	2989	2	3	2	0.00
03/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	2969	2	3	2	0.00
03/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	2979	2	3	2	0.00
03/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2046 On 07-May-15			Bond Future	127.78	127.2012	127.7757	127.2012	0.00
03/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	766	0	1	0	0.00
03/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	776	0	1	0	0.00
03/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	786	0	1	0	0.00
03/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2050 On 06-November-14			Bond Future	133.84	133.1880	133.8442	133.1880	2,352.00
03/11/2014	2050 On 06-November-14	126.00	Call	Bond Future	7844	7	8	7	0.00
03/11/2014	2050 On 06-November-14	126.01	Call	Bond Future	7834	7	8	7	0.00
03/11/2014	2050 On 06-November-14	125.99	Call	Bond Future	7854	7	8	7	0.00
03/11/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2050 On 05-February-15			Bond Future	134.48	133.8161	134.4816	133.8161	288.00
03/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	4492	4	4	4	0.00
03/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	4472	4	4	4	0.00
03/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	4482	4	4	4	0.00
03/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2050 On 07-May-15			Bond Future	136.78	136.1112	136.7847	136.1112	0.00
03/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	1775	1	2	1	0.00
03/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	1795	1	2	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
03/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	1785	1	2	1	0.00
03/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	AL12 On 06-November-14			Index Future	526.48	528.4470	526.4780	528.4470	0.00
03/11/2014	AL12 On 05-February-15			Index Future	534.61	536.6200	534.6130	536.6200	0.00
03/11/2014	AL12 On 07-May-15			Index Future	543.69	545.7560	543.6940	545.7560	0.00
03/11/2014	AL37 On 06-November-14			Index Future	441.39	442.1510	441.3910	442.1510	2.00
03/11/2014	AL37 On 05-February-15			Index Future	448.21	448.9890	448.2120	448.9890	115.00
03/11/2014	AL37 On 07-May-15			Index Future	455.83	456.6330	455.8250	456.6330	0.00
03/11/2014	AL7T On 06-November-14			Index Future	522.68	524.0990	522.6750	524.0990	3.00
03/11/2014	AL7T On 05-February-15			Index Future	530.75	532.2050	530.7520	532.2050	3.00
03/11/2014	AL7T On 07-May-15			Index Future	539.77	541.2660	539.7670	541.2660	0.00
03/11/2014	ALBI On 06-November-14			Index Future	476.28	477.5840	476.2790	477.5840	225.00
03/11/2014	ALBI On 05-February-15			Index Future	483.64	484.9700	483.6390	484.9700	419.00
03/11/2014	ALBI On 07-May-15			Index Future	491.85	493.2270	491.8540	493.2270	0.00
03/11/2014	ALBI On 06-August-15			Index Future	500.86	502.2670	500.8640	502.2670	0.00
03/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C007 On 31-January-37			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
03/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/11/2014	C210 On 31-March-28			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
03/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2014	EL28 On 06-November-14			Bond Future	123.06	123.0541	123.0555	123.0541	0.00
03/11/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1055	1	1	1	0.00
03/11/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1065	1	1	1	0.00
03/11/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1045	1	1	1	0.00
03/11/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	EL28 On 05-February-15			Bond Future	124.97	124.9726	124.9729	124.9726	0.00
03/11/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
03/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
03/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1027	1	1	1	0.00
03/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1017	1	1	1	0.00
03/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1037	1	1	1	0.00
03/11/2014	EL28 On 07-May-15			Bond Future	125.59	125.5974	125.5945	125.5974	0.00
03/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	585	1	1	1	0.00
03/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	595	1	1	1	0.00
03/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	605	1	1	1	0.00
03/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	ES33 On 06-November-14			Bond Future	9.40	84.8682	84.5306	84.8682	6,220.00
03/11/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6390	7	6	7	0.00
03/11/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6525	7	7	7	0.00
03/11/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6458	7	6	7	0.00
03/11/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
03/11/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
03/11/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
03/11/2014	ES33 On 05-February-15			Bond Future	9.49	86.1808	85.8373	86.1808	0.00
03/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3780	4	4	4	0.00
03/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3710	4	4	4	0.00
03/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3640	4	4	4	0.00
03/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	ES33 On 07-May-15			Bond Future	9.56	83.8590	83.5074	83.8590	0.00
03/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1324	2	1	2	0.00
03/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1468	2	1	2	0.00
03/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1396	2	1	2	0.00
03/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
03/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
03/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
03/11/2014	ES33 On 06-August-15			Bond Future	9.62	85.4142	85.0563	85.4142	0.00
03/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
03/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
03/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	196	0	0	0	0.00
03/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	123	0	0	0	0.00
03/11/2014	ES33 On 06-August-15	9.61	Put	Bond Future	49	0	0	0	0.00
03/11/2014	GOVI On 06-November-14			GOVI	474.50	475.7070	474.4980	475.7070	234.00
03/11/2014	GOVI On 06-November-14	448.99	Call	GOVI	255080	27	26	27	0.00
03/11/2014	GOVI On 06-November-14	449.01	Call	GOVI	254880	27	25	27	0.00
03/11/2014	GOVI On 06-November-14	449.00	Call	GOVI	254980	27	25	27	0.00
03/11/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
03/11/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
03/11/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
03/11/2014	GOVI On 05-February-15			GOVI	481.83	483.0640	481.8310	483.0640	299.00
03/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	218410	23	22	23	0.00
03/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	218310	23	22	23	0.00
03/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	218210	23	22	23	0.00
03/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
03/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
03/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
03/11/2014	GOVI On 07-May-15			GOVI	490.02	491.2880	490.0150	491.2880	25.00
03/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	400250	41	40	41	0.00
03/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	400150	41	40	41	0.00
03/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	400050	41	40	41	0.00
03/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
03/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
03/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
03/11/2014	GOVI On 06-August-15			GOVI	498.99	500.2930	498.9910	500.2930	0.00
03/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
03/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
03/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
03/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	10090	0	1	0	0.00
03/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	10190	0	1	0	0.00
03/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	9990	0	1	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
03/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/11/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.25	145.3251	145.2538	145.3251	107.00
03/11/2014	IGOV On 06-November-14			Index Future	221.49	221.5110	221.4870	221.5110	48.00
03/11/2014	IGOV On 05-February-15			Index Future	224.94	224.9640	224.9380	224.9640	1,043.00
03/11/2014	IGOV On 07-May-15			Index Future	228.79	228.8210	228.7860	228.8210	80.00
03/11/2014	IGOV On 06-August-15			Index Future	233.00	233.0420	233.0030	233.0420	0.00
03/11/2014	ILBI On 06-November-14			Index Future	600.12	600.2530	600.1160	600.2530	0.00
03/11/2014	ILBI On 05-February-15			Index Future	609.56	609.7000	609.5560	609.7000	157.00
03/11/2014	ILBI On 07-May-15			Index Future	620.22	620.3780	620.2170	620.3780	0.00
03/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/11/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/11/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.10	93.9000	93.9000	93.9000	0.00
03/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.16	93.8300	93.8400	93.8300	0.00
03/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.19	93.8000	93.8100	93.8000	0.00
03/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.30	93.7100	93.7000	93.7100	0.00
03/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.33	93.6800	93.6700	93.6800	2,850.00
03/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.42	93.6000	93.5800	93.6000	0.00
03/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.55	93.4700	93.4500	93.4700	5,000.00
03/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.71	93.3400	93.2900	93.3400	0.00
03/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.85	93.1900	93.1500	93.1900	0.00
03/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.98	93.0700	93.0200	93.0700	0.00
03/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.10	92.9500	92.9000	92.9500	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
03/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.8100	92.7800	92.8100	0.00
03/11/2014	R023 On 06-November-14			Bond Future	7.69	102.1652	101.8953	102.1652	8,612.00
03/11/2014	R023 On 06-November-14	8.59	Call	Bond Future	5287	6	5	6	0.00
03/11/2014	R023 On 06-November-14	8.61	Call	Bond Future	5401	6	5	6	0.00
03/11/2014	R023 On 06-November-14	8.60	Call	Bond Future	5344	6	5	6	0.00
03/11/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R023 On 05-February-15			Bond Future	7.75	103.7453	103.4702	103.7453	2,024.00
03/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	5729	6	6	6	0.00
03/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	5781	6	6	6	0.00
03/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	5676	6	6	6	0.00
03/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	46	0	0	0	0.00
03/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	48	0	0	0	0.00
03/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	50	0	0	0	0.00
03/11/2014	R023 On 07-May-15			Bond Future	7.79	101.5857	101.3035	101.5857	0.00
03/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	3000	3	3	3	0.00
03/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	3076	3	3	3	0.00
03/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	3038	3	3	3	0.00
03/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	977	1	1	1	0.00
03/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	959	1	1	1	0.00
03/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	995	1	1	1	0.00
03/11/2014	R023 On 06-August-15			Bond Future	7.80	103.4689	103.1815	103.4689	0.00
03/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	3720	4	4	4	0.00
03/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	7165	7	7	7	0.00
03/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	3757	4	4	4	0.00
03/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	3794	4	4	4	0.00
03/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	1291	1	1	1	0.00
03/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	1256	1	1	1	0.00
03/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	1273	1	1	1	0.00
03/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	346	0	0	0	911.00
03/11/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	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
03/11/2014	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
03/11/2014	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
03/11/2014	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
03/11/2014	R157 On 06-November-14	6.21	Put	Bond Future	446	0	0	0	0.00
03/11/2014	R157 On 06-November-14	6.19	Put	Bond Future	463	0	0	0	0.00
03/11/2014	R157 On 06-November-14	6.20	Put	Bond Future	455	0	0	0	0.00
03/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
03/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1080	1	1	1	0.00
03/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1092	1	1	1	0.00
03/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1086	1	1	1	0.00
03/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	7	0	0	0	0.00
03/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	7	0	0	0	0.00
03/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	7	0	0	0	0.00
03/11/2014	R186 On 06-November-14			Bond Future	7.92	124.3017	123.9133	124.3017	36,982.00
03/11/2014	R186 On 06-November-14	8.30	Call	Bond Future	3224	4	3	4	100.00
03/11/2014	R186 On 06-November-14	8.50	Call	Bond Future	4887	5	5	5	0.00
03/11/2014	R186 On 06-November-14	9.17	Call	Bond Future	10225	11	10	11	0.00
03/11/2014	R186 On 06-November-14	8.53	Call	Bond Future	5134	6	5	6	0.00
03/11/2014	R186 On 06-November-14	7.70	Call	Bond Future	1	0	0	0	1,500.00
03/11/2014	R186 On 06-November-14	8.14	Call	Bond Future	1871	2	2	2	0.00
03/11/2014	R186 On 06-November-14	8.00	Call	Bond Future	745	1	1	1	1,500.00
03/11/2014	R186 On 06-November-14	8.16	Call	Bond Future	2040	2	2	2	0.00
03/11/2014	R186 On 06-November-14	8.15	Call	Bond Future	1956	2	2	2	0.00
03/11/2014	R186 On 06-November-14	8.60	Call	Bond Future	5706	6	6	6	0.00
03/11/2014	R186 On 06-November-14	8.45	Call	Bond Future	4474	5	4	5	0.00
03/11/2014	R186 On 06-November-14	7.80	Call	Bond Future	26	0	0	0	100.00
03/11/2014	R186 On 06-November-14	8.30	Put	Bond Future	0	0	0	0	100.00
03/11/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
03/11/2014	R186 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	7,000.00
03/11/2014	R186 On 06-November-14	8.00	Put	Bond Future	80	0	0	0	0.00
03/11/2014	R186 On 06-November-14	8.16	Put	Bond Future	1	0	0	0	0.00
03/11/2014	R186 On 06-November-14	8.14	Put	Bond Future	2	0	0	0	0.00
03/11/2014	R186 On 06-November-14	7.70	Put	Bond Future	1971	2	2	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
03/11/2014	R186 On 06-November-14	8.45	Put	Bond Future	0	0	0	0	6,000.00
03/11/2014	R186 On 06-November-14	8.53	Put	Bond Future	0	0	0	0	100.00
03/11/2014	R186 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R186 On 06-November-14	8.15	Put	Bond Future	1	0	0	0	0.00
03/11/2014	R186 On 06-November-14	7.80	Put	Bond Future	1109	1	1	1	0.00
03/11/2014	R186 On 05-February-15			Bond Future	7.98	120.9287	120.5333	120.9287	13,037.00
03/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	6521	7	7	7	0.00
03/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	6594	7	7	7	0.00
03/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	8362	9	8	9	0.00
03/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	6449	7	6	7	0.00
03/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	77	0	0	0	9,600.00
03/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	200	0	0	0	0.00
03/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	187	0	0	0	0.00
03/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	193	0	0	0	0.00
03/11/2014	R186 On 07-May-15			Bond Future	8.02	122.9893	122.5839	122.9893	0.00
03/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	3774	4	4	4	0.00
03/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	3724	4	4	4	0.00
03/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	3825	4	4	4	0.00
03/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1873	2	2	2	0.00
03/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1842	2	2	2	0.00
03/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1904	2	2	2	0.00
03/11/2014	R186 On 06-August-15			Bond Future	8.04	119.9658	119.5531	119.9658	0.00
03/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	3186	3	3	3	0.00
03/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	3267	3	3	3	0.00
03/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	3226	3	3	3	0.00
03/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	3573	3	4	3	0.00
03/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	3615	3	4	3	0.00
03/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	3531	3	4	3	0.00
03/11/2014	R197 On 06-November-14			Bond Future	289.81	290.6684	289.8139	290.6684	908.00
03/11/2014	R197 On 06-November-14	285.00	Call	Bond Future	4814	6	5	6	0.00
03/11/2014	R197 On 06-November-14	285.01	Call	Bond Future	4804	6	5	6	0.00
03/11/2014	R197 On 06-November-14	284.99	Call	Bond Future	4824	6	5	6	0.00
03/11/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R197 On 05-February-15			Bond Future	288.31	289.1835	288.3131	289.1835	0.00
03/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
03/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
03/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
03/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	687	0	1	0	0.00
03/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	697	0	1	0	0.00
03/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	677	0	1	0	0.00
03/11/2014	R197 On 07-May-15			Bond Future	293.25	294.1430	293.2505	294.1430	0.00
03/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
03/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
03/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
03/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	760	0	1	0	0.00
03/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	750	0	1	0	0.00
03/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	740	0	1	0	0.00
03/11/2014	R202 On 06-November-14			Bond Future	235.48	235.4833	235.4837	235.4833	48,587.00
03/11/2014	R202 On 06-November-14	226.99	Call	Bond Future	8494	8	8	8	0.00
03/11/2014	R202 On 06-November-14	227.00	Call	Bond Future	8484	8	8	8	0.00
03/11/2014	R202 On 06-November-14	227.01	Call	Bond Future	8474	8	8	8	0.00
03/11/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R202 On 05-February-15			Bond Future	235.96	235.9588	235.9571	235.9588	1,631.00
03/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	2967	3	3	3	0.00
03/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	2947	3	3	3	0.00
03/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	2957	3	3	3	0.00
03/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R202 On 07-May-15			Bond Future	240.00	240.0052	239.9977	240.0052	0.00
03/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1508	2	2	2	0.00
03/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1488	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
03/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1498	2	1	2	0.00
03/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R203 On 06-November-14			Bond Future	6.75	105.2254	105.1091	105.2254	7,959.00
03/11/2014	R203 On 06-November-14	6.84	Call	Bond Future	247	0	0	0	45.00
03/11/2014	R203 On 06-November-14	6.98	Call	Bond Future	601	1	1	1	14.00
03/11/2014	R203 On 06-November-14	6.86	Call	Bond Future	295	0	0	0	0.00
03/11/2014	R203 On 06-November-14	6.85	Call	Bond Future	271	0	0	0	0.00
03/11/2014	R203 On 06-November-14	6.85	Put	Bond Future	7	0	0	0	0.00
03/11/2014	R203 On 06-November-14	6.86	Put	Bond Future	5	0	0	0	0.00
03/11/2014	R203 On 06-November-14	6.98	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R203 On 06-November-14	6.84	Put	Bond Future	9	0	0	0	0.00
03/11/2014	R203 On 05-February-15			Bond Future	6.81	106.8529	106.7338	106.8529	9,303.00
03/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2091	2	2	2	55.00
03/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	3602	4	4	4	0.00
03/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	3580	4	4	4	0.00
03/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	3625	4	4	4	0.00
03/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	12	0	0	0	0.00
03/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R203 On 07-May-15			Bond Future	6.80	104.5041	104.3803	104.5041	0.00
03/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1219	1	1	1	0.00
03/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1186	1	1	1	0.00
03/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1203	1	1	1	0.00
03/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	226	0	0	0	0.00
03/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	221	0	0	0	0.00
03/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	231	0	0	0	0.00
03/11/2014	R203 On 06-August-15			Bond Future	6.71	106.4418	106.3158	106.4418	0.00
03/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	695	1	1	1	0.00
03/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	705	1	1	1	0.00
03/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	716	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
03/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	624	1	1	1	0.00
03/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	633	1	1	1	0.00
03/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	615	1	1	1	0.00
03/11/2014	R204 On 06-November-14			Bond Future	7.06	106.5631	106.4215	106.5631	7,955.00
03/11/2014	R204 On 06-November-14	7.01	Call	Bond Future	45	0	0	0	0.00
03/11/2014	R204 On 06-November-14	7.00	Call	Bond Future	36	0	0	0	0.00
03/11/2014	R204 On 06-November-14	6.99	Call	Bond Future	29	0	0	0	0.00
03/11/2014	R204 On 06-November-14	7.99	Call	Bond Future	3275	3	3	3	0.00
03/11/2014	R204 On 06-November-14	7.00	Put	Bond Future	247	0	0	0	0.00
03/11/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
03/11/2014	R204 On 06-November-14	7.01	Put	Bond Future	220	0	0	0	0.00
03/11/2014	R204 On 06-November-14	6.99	Put	Bond Future	275	0	0	0	0.00
03/11/2014	R204 On 05-February-15			Bond Future	7.12	104.1766	104.0318	104.1766	5,181.00
03/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	3746	4	4	4	0.00
03/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	3778	4	4	4	0.00
03/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	3714	4	4	4	0.00
03/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	6	0	0	0	0.00
03/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	7	0	0	0	0.00
03/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	7	0	0	0	0.00
03/11/2014	R204 On 07-May-15			Bond Future	7.14	105.9515	105.8016	105.9515	0.00
03/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	1564	2	2	2	0.00
03/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	1608	2	2	2	0.00
03/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	1586	2	2	2	0.00
03/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	458	0	0	0	0.00
03/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	448	0	0	0	0.00
03/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	439	0	0	0	0.00
03/11/2014	R204 On 06-August-15			Bond Future	7.12	103.8746	103.7220	103.8746	0.00
03/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	3912	4	4	4	0.00
03/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2301	2	2	2	0.00
03/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2345	2	2	2	0.00
03/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2323	2	2	2	0.00
03/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	132	0	0	0	699.00
03/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	449	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
03/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	456	0	0	0	0.00
03/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	442	0	0	0	0.00
03/11/2014	R207 On 06-November-14			Bond Future	7.30	102.2906	102.1018	102.2906	32,876.00
03/11/2014	R207 On 06-November-14	7.34	Call	Bond Future	231	0	0	0	0.00
03/11/2014	R207 On 06-November-14	7.36	Call	Bond Future	291	0	0	0	0.00
03/11/2014	R207 On 06-November-14	7.35	Call	Bond Future	260	0	0	0	0.00
03/11/2014	R207 On 06-November-14	7.34	Put	Bond Future	76	0	0	0	0.00
03/11/2014	R207 On 06-November-14	7.35	Put	Bond Future	63	0	0	0	0.00
03/11/2014	R207 On 06-November-14	7.36	Put	Bond Future	52	0	0	0	0.00
03/11/2014	R207 On 05-February-15			Bond Future	7.37	100.2316	100.0390	100.2316	26,435.00
03/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	4450	5	4	5	0.00
03/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	4525	5	5	5	0.00
03/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	4487	5	4	5	0.00
03/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	11	0	0	0	0.00
03/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	11	0	0	0	0.00
03/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	12	0	0	0	0.00
03/11/2014	R207 On 07-May-15			Bond Future	7.40	101.9399	101.7414	101.9399	0.00
03/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	3437	4	3	4	0.00
03/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	1893	2	2	2	66.00
03/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	3470	4	3	4	0.00
03/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	3405	4	3	4	0.00
03/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	201	0	0	0	0.00
03/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	625	1	1	1	0.00
03/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	206	0	0	0	0.00
03/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	211	0	0	0	0.00
03/11/2014	R207 On 06-August-15			Bond Future	7.40	100.1843	99.9822	100.1843	0.00
03/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2141	2	2	2	0.00
03/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2189	2	2	2	0.00
03/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2165	2	2	2	0.00
03/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1529	2	2	2	70.00
03/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	896	1	1	1	0.00
03/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	883	1	1	1	0.00
03/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	870	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
03/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	1311	1	1	1	0.00
03/11/2014	R208 On 06-November-14			Bond Future	7.48	97.3392	97.1216	97.3392	13,058.00
03/11/2014	R208 On 06-November-14	7.44	Call	Bond Future	86	0	0	0	0.00
03/11/2014	R208 On 06-November-14	7.46	Call	Bond Future	122	0	0	0	0.00
03/11/2014	R208 On 06-November-14	7.45	Call	Bond Future	103	0	0	0	0.00
03/11/2014	R208 On 06-November-14	8.50	Call	Bond Future	4843	5	5	5	0.00
03/11/2014	R208 On 06-November-14	7.45	Put	Bond Future	243	0	0	0	0.00
03/11/2014	R208 On 06-November-14	7.46	Put	Bond Future	213	0	0	0	0.00
03/11/2014	R208 On 06-November-14	7.44	Put	Bond Future	275	0	0	0	0.00
03/11/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
03/11/2014	R208 On 05-February-15			Bond Future	7.54	98.8448	98.6229	98.8448	45,755.00
03/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	4399	5	4	5	0.00
03/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	4485	5	4	5	0.00
03/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	4442	5	4	5	0.00
03/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	40	0	0	0	0.00
03/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	38	0	0	0	0.00
03/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	37	0	0	0	0.00
03/11/2014	R208 On 07-May-15			Bond Future	7.58	97.1271	96.8990	97.1271	0.00
03/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	2543	3	3	3	0.00
03/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	2607	3	3	3	0.00
03/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	2574	3	3	3	0.00
03/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	674	1	1	1	0.00
03/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	661	1	1	1	0.00
03/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	649	1	1	1	0.00
03/11/2014	R208 On 06-August-15			Bond Future	7.58	98.9280	98.6958	98.9280	0.00
03/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	2833	3	3	3	0.00
03/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	2804	3	3	3	0.00
03/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	2862	3	3	3	0.00
03/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	5654	6	6	6	0.00
03/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	1028	1	1	1	0.00
03/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	254	0	0	0	198.00
03/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	1014	1	1	1	0.00
03/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	1000	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
03/11/2014	R209 On 06-November-14			Bond Future	8.54	78.7535	78.3940	78.7535	26,556.00
03/11/2014	R209 On 06-November-14	10.00	Call	Bond Future	10533	11	11	11	0.00
03/11/2014	R209 On 06-November-14	8.95	Call	Bond Future	3214	4	3	4	2,050.00
03/11/2014	R209 On 06-November-14	9.50	Call	Bond Future	7195	8	7	8	0.00
03/11/2014	R209 On 06-November-14	10.05	Call	Bond Future	10853	11	11	11	0.00
03/11/2014	R209 On 06-November-14	9.95	Call	Bond Future	10210	11	10	11	0.00
03/11/2014	R209 On 06-November-14	8.50	Call	Bond Future	174	0	0	0	5,500.00
03/11/2014	R209 On 06-November-14	8.99	Call	Bond Future	3515	4	4	4	0.00
03/11/2014	R209 On 06-November-14	9.25	Call	Bond Future	5428	6	5	6	0.00
03/11/2014	R209 On 06-November-14	9.05	Call	Bond Future	3963	4	4	4	2,050.00
03/11/2014	R209 On 06-November-14	9.58	Call	Bond Future	7747	8	8	8	0.00
03/11/2014	R209 On 06-November-14	9.01	Call	Bond Future	3665	4	4	4	0.00
03/11/2014	R209 On 06-November-14	8.75	Call	Bond Future	1683	2	2	2	2,200.00
03/11/2014	R209 On 06-November-14	9.00	Call	Bond Future	3590	4	4	4	1,640.00
03/11/2014	R209 On 06-November-14	9.25	Put	Bond Future	0	0	0	0	2,200.00
03/11/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
03/11/2014	R209 On 06-November-14	8.50	Put	Bond Future	482	0	0	0	0.00
03/11/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
03/11/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
03/11/2014	R209 On 06-November-14	8.75	Put	Bond Future	4	0	0	0	0.00
03/11/2014	R209 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R209 On 06-November-14	8.95	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R209 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R209 On 06-November-14	9.50	Put	Bond Future	0	0	0	0	5,500.00
03/11/2014	R209 On 06-November-14	9.05	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	907.00
03/11/2014	R209 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R209 On 05-February-15			Bond Future	8.59	79.9715	79.6057	79.9715	2,277.00
03/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	5317	6	5	6	0.00
03/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	5378	6	5	6	0.00
03/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	5255	6	5	6	0.00
03/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	3836	4	4	4	0.00
03/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	356	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
03/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	335	0	0	0	0.00
03/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	346	0	0	0	0.00
03/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	699	1	1	1	0.00
03/11/2014	R209 On 07-May-15			Bond Future	8.64	78.1845	77.8104	78.1845	0.00
03/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	4334	5	4	5	0.00
03/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	4433	5	4	5	0.00
03/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	4383	5	4	5	0.00
03/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1582	1	2	1	0.00
03/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	1557	1	2	1	0.00
03/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1607	2	2	2	0.00
03/11/2014	R209 On 06-August-15			Bond Future	8.66	79.6345	79.2536	79.6345	0.00
03/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	9520	10	10	10	0.00
03/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	4896	5	5	5	0.00
03/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	4942	5	5	5	0.00
03/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	4850	5	5	5	0.00
03/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	2330	2	2	2	0.00
03/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	692	1	1	1	2,914.00
03/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	2302	2	2	2	0.00
03/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	2358	2	2	2	0.00
03/11/2014	R210 On 06-November-14			Bond Future	173.50	173.4995	173.4999	173.4995	546.00
03/11/2014	R210 On 06-November-14	168.99	Call	Bond Future	4510	5	5	5	0.00
03/11/2014	R210 On 06-November-14	169.01	Call	Bond Future	4490	4	4	4	0.00
03/11/2014	R210 On 06-November-14	169.00	Call	Bond Future	4500	4	4	4	0.00
03/11/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R210 On 05-February-15			Bond Future	176.20	176.2045	176.2033	176.2045	82.00
03/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	1213	1	1	1	0.00
03/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	1193	1	1	1	0.00
03/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	1203	1	1	1	0.00
03/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R210 On 05-February-15	175.01	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
03/11/2014	R210 On 07-May-15			Bond Future	177.13	177.1385	177.1328	177.1385	0.00
03/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	133	0	0	0	0.00
03/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	143	0	0	0	0.00
03/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	123	0	0	0	0.00
03/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R211 On 06-November-14			Bond Future	132.68	132.6865	132.6834	132.6865	1,120.00
03/11/2014	R211 On 06-November-14	129.99	Call	Bond Future	2693	3	3	3	0.00
03/11/2014	R211 On 06-November-14	130.00	Call	Bond Future	2683	3	3	3	0.00
03/11/2014	R211 On 06-November-14	130.01	Call	Bond Future	2673	3	3	3	0.00
03/11/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R211 On 05-February-15			Bond Future	133.14	133.1492	133.1448	133.1492	0.00
03/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	135	0	0	0	0.00
03/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	145	0	0	0	0.00
03/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	155	0	0	0	0.00
03/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R211 On 07-May-15			Bond Future	135.43	135.4331	135.4252	135.4331	0.00
03/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	435	0	0	0	0.00
03/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	425	0	0	0	0.00
03/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	415	0	0	0	0.00
03/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R212 On 06-November-14			Bond Future	137.95	137.9551	137.9548	137.9551	14,864.00
03/11/2014	R212 On 06-November-14	135.00	Call	Bond Future	2955	3	3	3	0.00
03/11/2014	R212 On 06-November-14	135.01	Call	Bond Future	2945	3	3	3	0.00
03/11/2014	R212 On 06-November-14	134.99	Call	Bond Future	2965	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
03/11/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R212 On 05-February-15			Bond Future	138.34	138.3433	138.3416	138.3433	32.00
03/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	342	0	0	0	0.00
03/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	332	0	0	0	0.00
03/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	352	0	0	0	0.00
03/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R212 On 07-May-15			Bond Future	140.71	140.7163	140.7110	140.7163	0.00
03/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
03/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
03/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
03/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	279	0	0	0	0.00
03/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	289	0	0	0	0.00
03/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	299	0	0	0	0.00
03/11/2014	R213 On 06-November-14			Bond Future	8.38	89.5164	89.1994	89.5164	26,757.00
03/11/2014	R213 On 06-November-14	8.84	Call	Bond Future	3558	4	4	4	0.00
03/11/2014	R213 On 06-November-14	8.86	Call	Bond Future	3710	4	4	4	0.00
03/11/2014	R213 On 06-November-14	8.85	Call	Bond Future	3634	4	4	4	0.00
03/11/2014	R213 On 06-November-14	8.85	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R213 On 06-November-14	8.84	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R213 On 06-November-14	8.86	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R213 On 05-February-15			Bond Future	8.44	90.9009	90.5783	90.9009	1,993.00
03/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	6190	6	6	6	0.00
03/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	6320	7	6	7	0.00
03/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	6255	7	6	7	0.00
03/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	195	0	0	0	0.00
03/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	189	0	0	0	0.00
03/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	202	0	0	0	0.00
03/11/2014	R213 On 07-May-15			Bond Future	8.49	88.9026	88.5722	88.9026	0.00
03/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	3762	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
03/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	3856	4	4	4	0.00
03/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	3809	4	4	4	0.00
03/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1776	2	2	2	0.00
03/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1804	2	2	2	0.00
03/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1747	2	2	2	0.00
03/11/2014	R213 On 06-August-15			Bond Future	8.51	90.5507	90.2142	90.5507	0.00
03/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	3364	4	3	4	0.00
03/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	3325	4	3	4	0.00
03/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	3287	3	3	3	0.00
03/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	3431	3	3	3	0.00
03/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	3470	3	3	3	0.00
03/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	3392	3	3	3	0.00
03/11/2014	R214 On 06-November-14			Bond Future	8.64	79.5770	79.2003	79.5770	5,717.00
03/11/2014	R214 On 06-November-14	9.20	Call	Bond Future	4517	5	5	5	2,500.00
03/11/2014	R214 On 06-November-14	9.64	Call	Bond Future	7760	8	8	8	0.00
03/11/2014	R214 On 06-November-14	9.66	Call	Bond Future	7902	8	8	8	0.00
03/11/2014	R214 On 06-November-14	9.80	Call	Bond Future	8880	9	9	9	0.00
03/11/2014	R214 On 06-November-14	9.65	Call	Bond Future	7831	8	8	8	0.00
03/11/2014	R214 On 06-November-14	9.20	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R214 On 06-November-14	9.64	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R214 On 06-November-14	9.66	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R214 On 06-November-14	9.65	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	2,500.00
03/11/2014	R214 On 05-February-15			Bond Future	8.70	80.8078	80.4245	80.8078	1,223.00
03/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	6570	7	7	7	0.00
03/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	6505	7	7	7	0.00
03/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	6440	7	6	7	0.00
03/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	236	0	0	0	0.00
03/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	229	0	0	0	0.00
03/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	243	0	0	0	0.00
03/11/2014	R214 On 07-May-15			Bond Future	8.74	78.8909	78.4992	78.8909	0.00
03/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	4851	5	5	5	0.00
03/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	4903	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
03/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	4799	5	5	5	0.00
03/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	1517	1	2	1	0.00
03/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1541	1	2	1	0.00
03/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1567	1	2	1	0.00
03/11/2014	R214 On 06-August-15			Bond Future	8.76	80.3536	79.9545	80.3536	0.00
03/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	3592	4	4	4	0.00
03/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	3632	4	4	4	0.00
03/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	3673	4	4	4	0.00
03/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	3796	4	4	4	0.00
03/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	3754	4	4	4	0.00
03/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	3712	4	4	4	0.00
03/11/2014	R248 On 06-November-14			Bond Future	8.70	102.7626	102.2774	102.7626	24,705.00
03/11/2014	R248 On 06-November-14	9.72	Call	Bond Future	10118	11	10	11	0.00
03/11/2014	R248 On 06-November-14	9.74	Call	Bond Future	10298	11	10	11	0.00
03/11/2014	R248 On 06-November-14	9.73	Call	Bond Future	10208	11	10	11	0.00
03/11/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R248 On 05-February-15			Bond Future	8.76	104.3519	103.8584	104.3519	8,418.00
03/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	7455	8	7	8	0.00
03/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	7548	8	8	8	0.00
03/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	7361	8	7	8	0.00
03/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R248 On 07-May-15			Bond Future	8.80	101.6962	101.1915	101.6962	0.00
03/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	4606	5	5	5	0.00
03/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	4508	5	5	5	0.00
03/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	4704	5	5	5	0.00
03/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
03/11/2014	R248 On 06-August-15			Bond Future	8.83	103.5818	103.0679	103.5818	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
03/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
03/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
03/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
03/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	954	0	1	0	0.00
03/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	739	0	1	0	0.00
03/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	847	0	1	0	0.00