



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For January 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	2025 On 06-February-14			Bond Future	110.37	110.3664	110.3677	110.3664	0.00
07/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
07/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
07/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
07/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	632	1	632	1	0.00
07/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	622	1	622	1	0.00
07/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	642	1	642	1	0.00
07/01/2014	2037 On 06-February-14			Bond Future	9.13	93.5510	9.1345	93.5510	2,022.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	2273	2	2273	2	0.00
07/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	2186	2	2186	2	0.00
07/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	2099	1	2099	1	0.00
07/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
07/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
07/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
07/01/2014	2037 On 08-May-14			Bond Future	9.23	94.7815	9.2347	94.7815	0.00
07/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	1367	1	1367	1	0.00
07/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	1193	1	1193	1	0.00
07/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	1280	1	1280	1	0.00
07/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
07/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
07/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
07/01/2014	2037 On 07-August-14			Bond Future	9.34	91.8062	9.3357	91.8062	0.00
07/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
07/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
07/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
07/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	2645	3	2645	3	0.00
07/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	2554	3	2554	3	0.00
07/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	2463	3	2463	3	0.00
07/01/2014	2038 On 06-February-14			Bond Future	107.72	107.7221	107.7247	107.7221	24.00
07/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	715	1	715	1	0.00
07/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	725	1	725	1	0.00
07/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	735	1	735	1	0.00
07/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
07/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
07/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
07/01/2014	2050 On 06-February-14			Bond Future	113.68	113.4030	113.6820	113.4030	472.00
07/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3682	3	3682	3	0.00
07/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3672	3	3672	3	0.00
07/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3692	3	3692	3	0.00
07/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
07/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
07/01/2014	2050 On 06-February-14	110.01	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
07/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	AL37 On 06-February-14			Index Future	413.84	413.0480	413.8410	413.0480	0.00
07/01/2014	AL37 On 08-May-14			Index Future	419.29	418.4810	419.2850	418.4810	0.00
07/01/2014	AL7T On 06-February-14			Index Future	488.39	486.7470	488.3940	486.7470	1.00
07/01/2014	AL7T On 08-May-14			Index Future	494.82	493.1490	494.8190	493.1490	0.00
07/01/2014	ALBI On 06-February-14			Index Future	439.50	437.7560	439.4950	437.7560	803.00
07/01/2014	ALBI On 08-May-14			Index Future	445.28	443.5130	445.2770	443.5130	35.00
07/01/2014	ALBI On 07-August-14			Index Future	451.30	449.5120	451.2990	449.5120	0.00
07/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	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
07/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2014	EL28 On 06-February-14			Bond Future	114.32	114.1760	114.3151	114.1760	0.00
07/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3325	3	3325	3	0.00
07/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3305	3	3305	3	0.00
07/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3315	3	3315	3	0.00
07/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
07/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
07/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
07/01/2014	ES33 On 06-February-14			Bond Future	9.71	83.3509	9.7081	83.3509	6,292.00
07/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
07/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
07/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
07/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	1180	2	1180	2	0.00
07/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	1104	2	1104	2	0.00
07/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	1255	2	1255	2	0.00
07/01/2014	ES33 On 08-May-14			Bond Future	9.83	80.6652	9.8276	80.6652	0.00
07/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
07/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
07/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
07/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2048	3	2048	3	0.00
07/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1973	3	1973	3	0.00
07/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2124	3	2124	3	0.00
07/01/2014	GOVI On 06-February-14			GOVI	438.87	437.2220	438.8650	437.2220	479.00
07/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
07/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
07/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
07/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	11250	3	11250	3	0.00
07/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	11450	3	11450	3	0.00
07/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	11350	3	11350	3	0.00
07/01/2014	GOVI On 08-May-14			GOVI	444.64	442.9730	444.6380	442.9730	0.00
07/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	26280	1	26280	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
07/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	26380	1	26380	1	0.00
07/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	26480	1	26480	1	0.00
07/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
07/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
07/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
07/01/2014	GOVI On 07-August-14			GOVI	450.65	448.9640	450.6510	448.9640	0.00
07/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
07/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
07/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
07/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	93390	11	93390	11	0.00
07/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	93590	11	93590	11	0.00
07/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	93490	11	93490	11	0.00
07/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/01/2014	IGOV On 06-February-14			Index Future	202.12	201.9200	202.1220	201.9200	1,333.00
07/01/2014	IGOV On 08-May-14			Index Future	204.81	204.6010	204.8060	204.6010	7.00
07/01/2014	ILBI On 06-February-14			Index Future	544.83	546.6290	544.8270	546.6290	190.00
07/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
07/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/01/2014	JBAF On 15-January-14			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	1,000.00
07/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.26	94.7400	5.2600	94.7400	0.00
07/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.33	94.6700	5.3300	94.6700	0.00
07/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.40	94.6000	5.4000	94.6000	0.00
07/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.51	94.4900	5.5100	94.4900	2,000.00
07/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	1,000.00
07/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	5.92	94.0500	5.9200	94.0500	1,000.00
07/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.24	93.7100	6.2400	93.7100	0.00
07/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.55	93.4000	6.5500	93.4000	150.00
07/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.85	93.1000	6.8500	93.1000	3,200.00
07/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.15	92.8000	7.1500	92.8000	0.00
07/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.45	92.5000	7.4500	92.5000	0.00

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07/01/2014	R023 On 06-February-14			Bond Future	7.93	101.9533	7.9321	101.9533	11,257.00
07/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	521	1	521	1	0.00
07/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	457	1	457	1	0.00
07/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	585	1	585	1	0.00
07/01/2014	R023 On 08-May-14			Bond Future	8.03	99.3778	8.0337	99.3778	0.00
07/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	2653	3	2653	3	0.00
07/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	2717	3	2717	3	0.00
07/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	2780	3	2780	3	0.00
07/01/2014	R157 On 06-February-14			Bond Future	6.22	116.3061	6.2190	116.3061	32,191.00
07/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	34	0	34	0	0.00
07/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	37	0	37	0	0.00
07/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	35	0	35	0	0.00
07/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	952	1	952	1	0.00
07/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	967	1	967	1	0.00
07/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	938	1	938	1	0.00
07/01/2014	R157 On 08-May-14			Bond Future	6.40	111.0283	6.4016	111.0283	0.00
07/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	72	0	72	0	0.00
07/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	71	0	71	0	0.00
07/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	69	0	69	0	0.00
07/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1707	2	1707	2	0.00
07/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1695	2	1695	2	0.00
07/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1719	2	1719	2	0.00
07/01/2014	R157 On 07-August-14			Bond Future	6.62	112.5306	6.6219	112.5306	0.00
07/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	703	1	703	1	0.00
07/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	709	1	709	1	0.00
07/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	715	1	715	1	0.00
07/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	574	1	574	1	0.00
07/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	569	1	569	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
07/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	564	1	564	1	0.00
07/01/2014	R157 On 06-November-14			Bond Future	6.93	107.2959	6.9323	107.2959	0.00
07/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	364	0	364	0	0.00
07/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	361	0	361	0	0.00
07/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	367	0	367	0	0.00
07/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	978	1	978	1	0.00
07/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	989	1	989	1	0.00
07/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	984	1	984	1	0.00
07/01/2014	R186 On 06-February-14			Bond Future	8.23	118.6154	8.2341	118.6154	61,546.00
07/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	450	0	450	0	0.00
07/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	4858	4	4858	4	0.00
07/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	434	0	434	0	0.00
07/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	467	0	467	0	0.00
07/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	4819	5	4819	5	0.00
07/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	4743	5	4743	5	0.00
07/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	439	1	439	1	250.00
07/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	4895	5	4895	5	0.00
07/01/2014	R186 On 08-May-14			Bond Future	8.33	120.1756	8.3337	120.1756	740.00
07/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	666	1	666	1	0.00
07/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	4712	4	4712	4	0.00
07/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	678	1	678	1	0.00
07/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	8810	8	8810	8	0.00
07/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	3611	3	3611	3	8,000.00
07/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	654	1	654	1	0.00
07/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	1319	1	1319	1	1,933.00
07/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	7335	7	7335	7	0.00
07/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	11977	13	11977	13	0.00
07/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3295	4	3295	4	1,933.00
07/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	11891	12	11891	12	0.00
07/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	1799	2	1799	2	400.00
07/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1292	1	1292	1	8,000.00
07/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	12063	13	12063	13	0.00
07/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	8803	9	8803	9	0.00
07/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4334	5	4334	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
07/01/2014	R186 On 07-August-14			Bond Future	8.43	116.5110	8.4319	116.5110	0.00
07/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	4263	4	4263	4	0.00
07/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	4342	4	4342	4	0.00
07/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	4302	4	4302	4	0.00
07/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	7097	7	7097	7	0.00
07/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	5372	6	5372	6	0.00
07/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	5464	6	5464	6	0.00
07/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	5418	6	5418	6	0.00
07/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3096	3	3096	3	840.00
07/01/2014	R186 On 06-November-14			Bond Future	8.53	118.1405	8.5279	118.1405	0.00
07/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	8531	8	8531	8	0.00
07/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	4129	4	4129	4	0.00
07/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	4199	4	4199	4	0.00
07/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	4164	4	4164	4	0.00
07/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	7326	8	7326	8	0.00
07/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	7376	8	7376	8	0.00
07/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	7275	8	7275	8	0.00
07/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3423	4	3423	4	2,010.00
07/01/2014	R197 On 06-February-14			Bond Future	277.15	277.1453	277.1477	277.1453	2,049.00
07/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	2852	3	2852	3	0.00
07/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	2862	3	2862	3	0.00
07/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	2842	3	2842	3	0.00
07/01/2014	R201 On 06-February-14			Bond Future	5.05	104.2853	5.0517	104.2853	0.00
07/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	237	0	237	0	0.00
07/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	243	0	243	0	0.00
07/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	249	0	249	0	0.00
07/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	74	0	74	0	0.00
07/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	72	0	72	0	0.00
07/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	77	0	77	0	0.00
07/01/2014	R201 On 08-May-14			Bond Future	4.95	105.6569	4.9475	105.6569	0.00
07/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	176	0	176	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
07/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	178	0	178	0	0.00
07/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	173	0	173	0	0.00
07/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	295	0	295	0	0.00
07/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	292	0	292	0	0.00
07/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	299	0	299	0	0.00
07/01/2014	R201 On 07-August-14			Bond Future	4.55	102.6777	4.5540	102.6777	0.00
07/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	368	0	368	0	0.00
07/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	373	0	373	0	0.00
07/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	371	0	371	0	0.00
07/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	102	0	102	0	0.00
07/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	101	0	101	0	0.00
07/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	100	0	100	0	0.00
07/01/2014	R202 On 06-February-14			Bond Future	214.94	214.1281	214.9353	214.1281	44,679.00
07/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	5945	5	5945	5	0.00
07/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	5925	5	5925	5	0.00
07/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	5935	5	5935	5	0.00
07/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
07/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
07/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
07/01/2014	R203 On 06-February-14			Bond Future	7.00	107.1394	6.9999	107.1394	10,389.00
07/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	3	0	3	0	16.00
07/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	14	0	14	0	0.00
07/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	346	0	346	0	13.00
07/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	12	0	12	0	0.00
07/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	13	0	13	0	0.00
07/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3432	4	3432	4	0.00
07/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	2810	3	2810	3	0.00
07/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	2746	3	2746	3	0.00
07/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	860	1	860	1	0.00
07/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	2778	3	2778	3	0.00
07/01/2014	R203 On 08-May-14			Bond Future	7.14	104.3884	7.1435	104.3884	0.00
07/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	83	0	83	0	0.00
07/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	736	1	736	1	29.00
07/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	79	0	79	0	0.00

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07/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	81	0	81	0	0.00
07/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1567	1	1567	1	16.00
07/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4376	5	4376	5	0.00
07/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	805	1	805	1	0.00
07/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4346	4	4346	4	0.00
07/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4317	4	4317	4	0.00
07/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1647	2	1647	2	0.00
07/01/2014	R203 On 07-August-14			Bond Future	7.29	105.8008	7.2933	105.8008	0.00
07/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1433	1	1433	1	0.00
07/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1419	1	1419	1	0.00
07/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1405	1	1405	1	0.00
07/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	855	1	855	1	46.00
07/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1400	1	1400	1	0.00
07/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1387	1	1387	1	0.00
07/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1414	1	1414	1	0.00
07/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2120	2	2120	2	0.00
07/01/2014	R203 On 06-November-14			Bond Future	7.46	103.1194	7.4578	103.1194	0.00
07/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	901	1	901	1	45.00
07/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	919	1	919	1	0.00
07/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	910	1	910	1	0.00
07/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2493	3	2493	3	0.00
07/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2460	3	2460	3	0.00
07/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2476	3	2476	3	0.00
07/01/2014	R204 On 06-February-14			Bond Future	7.26	103.9282	7.2576	103.9282	29,549.00
07/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	25	0	25	0	0.00
07/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	27	0	27	0	0.00
07/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	28	0	28	0	0.00
07/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	3624	4	3624	4	0.00
07/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	3583	4	3583	4	0.00
07/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	3666	4	3666	4	0.00
07/01/2014	R204 On 08-May-14			Bond Future	7.39	105.2951	7.3860	105.2951	0.00
07/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	151	0	151	0	0.00
07/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	148	0	148	0	0.00
07/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	155	0	155	0	0.00

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07/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	5532	6	5532	6	0.00
07/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	5570	6	5570	6	0.00
07/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	5493	6	5493	6	0.00
07/01/2014	R204 On 07-August-14			Bond Future	7.52	102.6889	7.5171	102.6889	0.00
07/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1920	2	1920	2	0.00
07/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2573	2	2573	2	0.00
07/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1938	2	1938	2	0.00
07/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1902	2	1902	2	0.00
07/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1606	2	1606	2	530.00
07/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2188	2	2188	2	0.00
07/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2150	2	2150	2	0.00
07/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2169	2	2169	2	0.00
07/01/2014	R204 On 06-November-14			Bond Future	7.65	104.1249	7.6501	104.1249	0.00
07/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1435	1	1435	1	0.00
07/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1448	1	1448	1	0.00
07/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	3085	3	3085	3	0.00
07/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1422	1	1422	1	0.00
07/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	3741	4	3741	4	0.00
07/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	1905	2	1905	2	1,270.00
07/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	3718	4	3718	4	0.00
07/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	3764	4	3764	4	0.00
07/01/2014	R207 On 06-February-14			Bond Future	7.54	98.9180	7.5412	98.9180	22,098.00
07/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	38	0	38	0	0.00
07/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	36	0	36	0	0.00
07/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	40	0	40	0	0.00
07/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	4310	5	4310	5	0.00
07/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	4357	5	4357	5	0.00
07/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	4262	4	4262	4	0.00
07/01/2014	R207 On 08-May-14			Bond Future	7.67	100.2190	7.6653	100.2190	0.00
07/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	167	0	167	0	0.00
07/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	171	0	171	0	0.00
07/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	164	0	164	0	0.00
07/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	7011	7	7011	7	0.00
07/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7056	7	7056	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
07/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	6966	7	6966	7	0.00
07/01/2014	R207 On 07-August-14			Bond Future	7.79	97.9348	7.7914	97.9348	0.00
07/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	2243	2	2243	2	0.00
07/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	2284	2	2284	2	0.00
07/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	2263	2	2263	2	0.00
07/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	2656	3	2656	3	0.00
07/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	2679	3	2679	3	0.00
07/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	2634	3	2634	3	0.00
07/01/2014	R207 On 06-November-14			Bond Future	7.91	99.3043	7.9127	99.3043	0.00
07/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1948	2	1948	2	0.00
07/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1916	2	1916	2	0.00
07/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1932	2	1932	2	0.00
07/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4306	4	4306	4	0.00
07/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4280	4	4280	4	0.00
07/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4254	4	4254	4	0.00
07/01/2014	R208 On 06-February-14			Bond Future	7.70	97.0437	7.6982	97.0437	11,157.00
07/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	23	0	23	0	0.00
07/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	26	0	26	0	0.00
07/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	24	0	24	0	0.00
07/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	5156	5	5156	5	0.00
07/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	5102	5	5102	5	0.00
07/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	5211	6	5211	6	0.00
07/01/2014	R208 On 08-May-14			Bond Future	7.81	94.9241	7.8086	94.9241	0.00
07/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	148	0	148	0	0.00
07/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	155	0	155	0	0.00
07/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	152	0	152	0	0.00
07/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	8243	9	8243	9	0.00
07/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	8138	8	8138	8	0.00
07/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	8190	8	8190	8	0.00
07/01/2014	R208 On 07-August-14			Bond Future	7.92	96.2085	7.9190	96.2085	0.00
07/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	2371	2	2371	2	0.00
07/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3631	3	3631	3	0.00
07/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	2348	2	2348	2	0.00
07/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	2394	2	2394	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
07/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	1883	2	1883	2	630.00
07/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	2956	3	2956	3	0.00
07/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	2930	3	2930	3	0.00
07/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	2982	3	2982	3	0.00
07/01/2014	R208 On 06-November-14			Bond Future	8.03	94.1571	8.0303	94.1571	0.00
07/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1869	2	1869	2	0.00
07/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1905	2	1905	2	0.00
07/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1887	2	1887	2	0.00
07/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	4324	4	4324	4	0.00
07/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	4681	5	4681	5	0.00
07/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2135	2	2135	2	1,520.00
07/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	4712	5	4712	5	0.00
07/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	4650	5	4650	5	0.00
07/01/2014	R209 On 06-February-14			Bond Future	9.04	75.2340	9.0423	75.2340	23,535.00
07/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	434	0	434	0	0.00
07/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	463	0	463	0	0.00
07/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	448	0	448	0	0.00
07/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4351	5	4351	5	0.00
07/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	4219	5	4219	5	0.00
07/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	4285	5	4285	5	0.00
07/01/2014	R209 On 08-May-14			Bond Future	9.13	73.0791	9.1339	73.0791	0.00
07/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5418	5	5418	5	0.00
07/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	539	0	539	0	0.00
07/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	4852	5	4852	5	0.00
07/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	530	0	530	0	0.00
07/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5962	6	5962	6	0.00
07/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1550	1	1550	1	640.00
07/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2945	3	2945	3	640.00
07/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	6427	6	6427	6	0.00
07/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	520	0	520	0	0.00
07/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	11030	12	11030	12	0.00
07/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2231	2	2231	2	640.00
07/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	11111	12	11111	12	0.00
07/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	1902	2	1902	2	883.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	10950	11	10950	11	0.00
07/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	3942	4	3942	4	0.00
07/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1635	2	1635	2	7,262.00
07/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1437	2	1437	2	10,000.00
07/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6464	7	6464	7	0.00
07/01/2014	R209 On 07-August-14			Bond Future	9.22	74.0680	9.2238	74.0680	0.00
07/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3906	4	3906	4	0.00
07/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3939	4	3939	4	0.00
07/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3873	4	3873	4	0.00
07/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5142	5	5142	5	0.00
07/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5225	6	5225	6	0.00
07/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5184	5	5184	5	0.00
07/01/2014	R209 On 06-November-14			Bond Future	9.31	71.9587	9.3129	71.9587	0.00
07/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	4210	4	4210	4	0.00
07/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4272	4	4272	4	0.00
07/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	4241	4	4241	4	0.00
07/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	6574	7	6574	7	0.00
07/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	6486	7	6486	7	0.00
07/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	6530	7	6530	7	0.00
07/01/2014	R210 On 06-February-14			Bond Future	161.52	161.5139	161.5165	161.5139	1,319.00
07/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	27	0	27	0	0.00
07/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	7	0	7	0	0.00
07/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	17	0	17	0	0.00
07/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
07/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
07/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
07/01/2014	R211 On 06-February-14			Bond Future	129.05	129.0500	129.0459	129.0500	2,022.00
07/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	36	0	36	0	0.00
07/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	46	0	46	0	0.00
07/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	56	0	56	0	0.00
07/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
07/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
07/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
07/01/2014	R212 On 06-February-14			Bond Future	131.28	131.2782	131.2787	131.2782	21,791.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	1711	2	1711	2	0.00
07/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	1731	2	1731	2	0.00
07/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	1721	2	1721	2	0.00
07/01/2014	R213 On 06-February-14			Bond Future	8.83	86.5665	8.8347	86.5665	21,529.00
07/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	421	0	421	0	0.00
07/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	407	0	407	0	0.00
07/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	393	0	393	0	0.00
07/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	4670	5	4670	5	0.00
07/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	4601	5	4601	5	0.00
07/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	4739	5	4739	5	0.00
07/01/2014	R213 On 08-May-14			Bond Future	8.93	84.1676	8.9292	84.1676	0.00
07/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	592	1	592	1	0.00
07/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	582	1	582	1	0.00
07/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	603	1	603	1	0.00
07/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	11130	12	11130	12	0.00
07/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	11210	12	11210	12	0.00
07/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	11051	12	11051	12	0.00
07/01/2014	R213 On 07-August-14			Bond Future	9.02	85.3064	9.0234	85.3064	0.00
07/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	4034	4	4034	4	0.00
07/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	4101	4	4101	4	0.00
07/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	4067	4	4067	4	0.00
07/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5370	6	5370	6	0.00
07/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5328	6	5328	6	0.00
07/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5412	6	5412	6	0.00
07/01/2014	R213 On 06-November-14			Bond Future	9.12	82.9609	9.1182	82.9609	0.00
07/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4466	4	4466	4	0.00
07/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4530	4	4530	4	0.00
07/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4498	4	4498	4	0.00
07/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6490	7	6490	7	0.00
07/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	6533	7	6533	7	0.00
07/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6447	7	6447	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
07/01/2014	R214 On 06-February-14			Bond Future	9.14	76.0552	9.1428	76.0552	5,455.00
07/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	1381	1	1381	1	0.00
07/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	1349	1	1349	1	0.00
07/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	1318	1	1318	1	0.00
07/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2470	3	2470	3	0.00
07/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2518	3	2518	3	0.00
07/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2422	3	2422	3	0.00
07/01/2014	R214 On 08-May-14			Bond Future	9.23	73.7708	9.2321	73.7708	0.00
07/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2900	3	2900	3	0.00
07/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2933	3	2933	3	0.00
07/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2867	3	2867	3	0.00
07/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4659	5	4659	5	0.00
07/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	4706	5	4706	5	0.00
07/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	4753	5	4753	5	0.00
07/01/2014	R248 On 06-February-14			Bond Future	9.20	98.5480	9.2037	98.5480	12,135.00
07/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	1140	2	1140	2	0.00
07/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	1039	2	1039	2	0.00
07/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	938	2	938	2	0.00
07/01/2014	R248 On 08-May-14			Bond Future	9.30	95.4224	9.2954	95.4224	1,375.00
07/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
07/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	2448	3	2448	3	0.00
07/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	2346	3	2346	3	0.00
07/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	2550	3	2550	3	0.00