



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
09/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	2025 On 06-February-14			Bond Future	110.37	110.3724	110.3740	110.3724	0.00
09/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
09/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
09/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
09/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	626	1	626	1	0.00
09/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	616	1	616	1	0.00
09/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	636	1	636	1	0.00
09/01/2014	2037 On 06-February-14			Bond Future	9.19	93.8178	9.1907	93.8178	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
09/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	1765	2	1765	2	0.00
09/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	1678	2	1678	2	0.00
09/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	1590	2	1590	2	0.00
09/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
09/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
09/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
09/01/2014	2037 On 08-May-14			Bond Future	9.29	95.0519	9.2928	95.0519	0.00
09/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	852	1	852	1	0.00
09/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	678	1	678	1	0.00
09/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	765	1	765	1	0.00
09/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
09/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
09/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
09/01/2014	2037 On 07-August-14			Bond Future	9.40	92.0786	9.3958	92.0786	0.00
09/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
09/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
09/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
09/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	3169	3	3169	3	0.00
09/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	3077	3	3077	3	0.00
09/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	2986	3	2986	3	0.00
09/01/2014	2038 On 06-February-14			Bond Future	107.74	107.7332	107.7359	107.7332	24.00
09/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	726	1	726	1	0.00
09/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	736	1	736	1	0.00
09/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	746	1	746	1	0.00
09/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
09/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
09/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
09/01/2014	2050 On 06-February-14			Bond Future	113.69	113.6917	113.6947	113.6917	472.00
09/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3695	4	3695	4	0.00
09/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3685	4	3685	4	0.00
09/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3705	4	3705	4	0.00
09/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
09/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
09/01/2014	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
09/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	AL37 On 06-February-14			Index Future	412.44	413.0640	412.4410	413.0640	0.00
09/01/2014	AL37 On 08-May-14			Index Future	417.87	418.4980	417.8670	418.4980	0.00
09/01/2014	AL7T On 06-February-14			Index Future	486.15	487.1630	486.1490	487.1630	1.00
09/01/2014	AL7T On 08-May-14			Index Future	492.55	493.5720	492.5450	493.5720	0.00
09/01/2014	ALBI On 06-February-14			Index Future	437.61	438.3250	437.6060	438.3250	803.00
09/01/2014	ALBI On 08-May-14			Index Future	443.36	444.0910	443.3620	444.0910	35.00
09/01/2014	ALBI On 07-August-14			Index Future	449.35	450.0910	449.3510	450.0910	0.00
09/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	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
09/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2014	EL28 On 06-February-14			Bond Future	114.33	114.3246	114.3277	114.3246	0.00
09/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3338	3	3338	3	0.00
09/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3318	3	3318	3	0.00
09/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3328	3	3328	3	0.00
09/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
09/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
09/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
09/01/2014	ES33 On 06-February-14			Bond Future	9.76	83.6132	9.7633	83.6132	6,292.00
09/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
09/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
09/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
09/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	1586	1	1586	1	0.00
09/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	1510	1	1510	1	0.00
09/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	1661	2	1661	2	0.00
09/01/2014	ES33 On 08-May-14			Bond Future	9.88	80.9311	9.8847	80.9311	0.00
09/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
09/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
09/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
09/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2460	2	2460	2	0.00
09/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2385	2	2385	2	0.00
09/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2535	2	2535	2	0.00
09/01/2014	GOVI On 06-February-14			GOVI	437.04	437.7640	437.0410	437.7640	480.00
09/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
09/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
09/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
09/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	29490	2	29490	2	0.00
09/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	29690	2	29690	2	0.00
09/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	29590	2	29590	2	0.00
09/01/2014	GOVI On 08-May-14			GOVI	442.79	443.5230	442.7900	443.5230	0.00
09/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	7800	2	7800	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
09/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	7900	2	7900	2	0.00
09/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	8000	2	8000	2	0.00
09/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
09/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
09/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
09/01/2014	GOVI On 07-August-14			GOVI	448.77	449.5140	448.7720	449.5140	0.00
09/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
09/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
09/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
09/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	112180	10	112180	10	0.00
09/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	112380	10	112380	10	0.00
09/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	112280	10	112280	10	0.00
09/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/01/2014	IGOV On 06-February-14			Index Future	201.50	202.1150	201.5040	202.1150	1,334.00
09/01/2014	IGOV On 08-May-14			Index Future	204.18	204.7990	204.1790	204.7990	7.00
09/01/2014	ILBI On 06-February-14			Index Future	544.74	544.7620	544.7400	544.7620	190.00
09/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
09/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/01/2014	JBAF On 15-January-14			Jibar Tradeable Future	5.25	94.7500	5.2500	94.7500	1,000.00
09/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.28	94.7200	5.2800	94.7200	0.00
09/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.35	94.6500	5.3500	94.6500	0.00
09/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.44	94.5800	5.4400	94.5800	0.00
09/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.54	94.4700	5.5400	94.4700	2,000.00
09/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	1,000.00
09/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	5.94	94.0600	5.9400	94.0600	1,000.00
09/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.29	93.7400	6.2900	93.7400	0.00
09/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.61	93.4300	6.6100	93.4300	150.00
09/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.90	93.1300	6.9000	93.1300	3,200.00
09/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.19	92.8300	7.1900	92.8300	0.00
09/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.49	92.5300	7.4900	92.5300	0.00

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09/01/2014	R023 On 06-February-14			Bond Future	8.01	102.0788	8.0135	102.0788	11,268.00
09/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	1034	1	1034	1	0.00
09/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	971	1	971	1	0.00
09/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	1098	1	1098	1	0.00
09/01/2014	R023 On 08-May-14			Bond Future	8.12	99.5052	8.1185	99.5052	0.00
09/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	3173	3	3173	3	0.00
09/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	3236	3	3236	3	0.00
09/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	3300	3	3300	3	0.00
09/01/2014	R157 On 06-February-14			Bond Future	6.30	116.3184	6.3012	116.3184	32,191.00
09/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	21	0	21	0	0.00
09/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	23	0	23	0	0.00
09/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	22	0	22	0	0.00
09/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	1070	1	1070	1	0.00
09/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	1085	1	1085	1	0.00
09/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	1055	1	1055	1	0.00
09/01/2014	R157 On 08-May-14			Bond Future	6.50	111.0410	6.5006	111.0410	0.00
09/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	63	0	63	0	0.00
09/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	62	0	62	0	0.00
09/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	61	0	61	0	0.00
09/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1831	2	1831	2	0.00
09/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1819	2	1819	2	0.00
09/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1844	2	1844	2	0.00
09/01/2014	R157 On 07-August-14			Bond Future	6.75	112.5415	6.7473	112.5415	0.00
09/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	639	1	639	1	0.00
09/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	645	1	645	1	0.00
09/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	650	1	650	1	0.00
09/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	647	1	647	1	0.00
09/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	642	1	642	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
09/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	636	1	636	1	0.00
09/01/2014	R157 On 06-November-14			Bond Future	7.10	107.3080	7.0963	107.3080	0.00
09/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	330	0	330	0	0.00
09/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	327	0	327	0	0.00
09/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	333	0	333	0	0.00
09/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	1082	1	1082	1	0.00
09/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	1094	1	1094	1	0.00
09/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	1088	1	1088	1	0.00
09/01/2014	R186 On 06-February-14			Bond Future	8.30	118.9189	8.3005	118.9189	61,546.00
09/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	308	0	308	0	0.00
09/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	4323	5	4323	5	0.00
09/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	296	0	296	0	0.00
09/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	321	0	321	0	0.00
09/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	5259	5	5259	5	0.00
09/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	5180	5	5180	5	0.00
09/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	487	0	487	0	250.00
09/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	5340	5	5340	5	0.00
09/01/2014	R186 On 08-May-14			Bond Future	8.40	120.4833	8.4027	120.4833	740.00
09/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	587	1	587	1	0.00
09/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	4383	5	4383	5	0.00
09/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	598	1	598	1	0.00
09/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	8339	9	8339	9	0.00
09/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	3336	3	3336	3	8,000.00
09/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	577	1	577	1	0.00
09/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	1184	1	1184	1	1,933.00
09/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	6905	7	6905	7	0.00
09/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	12489	12	12489	12	0.00
09/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3557	3	3557	3	1,933.00
09/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	12402	12	12402	12	0.00
09/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	1959	2	1959	2	400.00
09/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1411	1	1411	1	8,000.00
09/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	12576	12	12576	12	0.00
09/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	9258	9	9258	9	0.00
09/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4650	5	4650	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
09/01/2014	R186 On 07-August-14			Bond Future	8.50	116.8207	8.5036	116.8207	0.00
09/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	4054	4	4054	4	0.00
09/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	4129	4	4129	4	0.00
09/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	4091	4	4091	4	0.00
09/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	6784	7	6784	7	0.00
09/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	5760	6	5760	6	0.00
09/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	5855	6	5855	6	0.00
09/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	5807	6	5807	6	0.00
09/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3384	3	3384	3	840.00
09/01/2014	R186 On 06-November-14			Bond Future	8.60	118.4557	8.6022	118.4557	0.00
09/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	8243	8	8243	8	0.00
09/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	3991	4	3991	4	0.00
09/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	4058	4	4058	4	0.00
09/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	4024	4	4024	4	0.00
09/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	7794	8	7794	8	0.00
09/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	7846	8	7846	8	0.00
09/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	7742	8	7742	8	0.00
09/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3743	4	3743	4	2,010.00
09/01/2014	R197 On 06-February-14			Bond Future	276.72	277.1563	276.7162	277.1563	2,049.00
09/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	3284	3	3284	3	0.00
09/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	3294	3	3294	3	0.00
09/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	3274	3	3274	3	0.00
09/01/2014	R201 On 06-February-14			Bond Future	5.18	104.2602	5.1794	104.2602	0.00
09/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	165	0	165	0	0.00
09/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	170	0	170	0	0.00
09/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	175	0	175	0	0.00
09/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	110	0	110	0	0.00
09/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	107	0	107	0	0.00
09/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	114	0	114	0	0.00
09/01/2014	R201 On 08-May-14			Bond Future	5.13	105.6317	5.1296	105.6317	0.00
09/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	139	0	139	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
09/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	141	0	141	0	0.00
09/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	137	0	137	0	0.00
09/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	368	0	368	0	0.00
09/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	364	0	364	0	0.00
09/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	372	0	372	0	0.00
09/01/2014	R201 On 07-August-14			Bond Future	4.87	102.6502	4.8671	102.6502	0.00
09/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	303	0	303	0	0.00
09/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	307	0	307	0	0.00
09/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	305	0	305	0	0.00
09/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	150	0	150	0	0.00
09/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	148	0	148	0	0.00
09/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	147	0	147	0	0.00
09/01/2014	R202 On 06-February-14			Bond Future	212.40	214.9474	212.3956	214.9474	44,679.00
09/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	3406	6	3406	6	0.00
09/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	3386	6	3386	6	0.00
09/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	3396	6	3396	6	0.00
09/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
09/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
09/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
09/01/2014	R203 On 06-February-14			Bond Future	7.08	107.1598	7.0808	107.1598	10,389.00
09/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	1	0	1	0	16.00
09/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	7	0	7	0	0.00
09/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	250	0	250	0	13.00
09/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	6	0	6	0	0.00
09/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	7	0	7	0	0.00
09/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3689	4	3689	4	0.00
09/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	3063	3	3063	3	0.00
09/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	2998	3	2998	3	0.00
09/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	1022	1	1022	1	0.00
09/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	3030	3	3030	3	0.00
09/01/2014	R203 On 08-May-14			Bond Future	7.23	104.4092	7.2314	104.4092	0.00
09/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	88	0	88	0	0.00
09/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	699	1	699	1	29.00
09/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	84	0	84	0	0.00

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09/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	86	0	86	0	0.00
09/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1469	2	1469	2	16.00
09/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4643	5	4643	5	0.00
09/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	969	1	969	1	0.00
09/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4613	4	4613	4	0.00
09/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4584	4	4584	4	0.00
09/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1872	2	1872	2	0.00
09/01/2014	R203 On 07-August-14			Bond Future	7.39	105.8200	7.3900	105.8200	0.00
09/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1390	1	1390	1	0.00
09/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1377	1	1377	1	0.00
09/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1363	1	1363	1	0.00
09/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	846	1	846	1	46.00
09/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1626	2	1626	2	0.00
09/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1611	2	1611	2	0.00
09/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1640	2	1640	2	0.00
09/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2379	2	2379	2	0.00
09/01/2014	R203 On 06-November-14			Bond Future	7.56	103.1398	7.5638	103.1398	0.00
09/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	904	1	904	1	45.00
09/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	922	1	922	1	0.00
09/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	913	1	913	1	0.00
09/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2767	3	2767	3	0.00
09/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2733	3	2733	3	0.00
09/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2750	3	2750	3	0.00
09/01/2014	R204 On 06-February-14			Bond Future	7.34	103.9295	7.3440	103.9295	29,549.00
09/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	13	0	13	0	0.00
09/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	14	0	14	0	0.00
09/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	15	0	15	0	0.00
09/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	3966	4	3966	4	0.00
09/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	3924	4	3924	4	0.00
09/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	4008	4	4008	4	0.00
09/01/2014	R204 On 08-May-14			Bond Future	7.48	105.2967	7.4781	105.2967	0.00
09/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	142	0	142	0	0.00
09/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	139	0	139	0	0.00
09/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	145	0	145	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
09/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	5881	6	5881	6	0.00
09/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	5920	6	5920	6	0.00
09/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	5843	6	5843	6	0.00
09/01/2014	R204 On 07-August-14			Bond Future	7.62	102.6886	7.6161	102.6886	0.00
09/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1823	2	1823	2	0.00
09/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2438	3	2438	3	0.00
09/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1840	2	1840	2	0.00
09/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1806	2	1806	2	0.00
09/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1837	2	1837	2	530.00
09/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2457	2	2457	2	0.00
09/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2417	2	2417	2	0.00
09/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2437	2	2437	2	0.00
09/01/2014	R204 On 06-November-14			Bond Future	7.76	104.1255	7.7560	104.1255	0.00
09/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1371	1	1371	1	0.00
09/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1384	1	1384	1	0.00
09/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	2938	3	2938	3	0.00
09/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1359	1	1359	1	0.00
09/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	4046	4	4046	4	0.00
09/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	2128	2	2128	2	1,270.00
09/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	4022	4	4022	4	0.00
09/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	4070	4	4070	4	0.00
09/01/2014	R207 On 06-February-14			Bond Future	7.63	98.9413	7.6277	98.9413	22,098.00
09/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	21	0	21	0	0.00
09/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	20	0	20	0	0.00
09/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	22	0	22	0	0.00
09/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	4695	5	4695	5	0.00
09/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	4743	5	4743	5	0.00
09/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	4647	4	4647	4	0.00
09/01/2014	R207 On 08-May-14			Bond Future	7.76	100.2428	7.7566	100.2428	0.00
09/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	149	0	149	0	0.00
09/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	152	0	152	0	0.00
09/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	145	0	145	0	0.00
09/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	7401	7	7401	7	0.00
09/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7446	7	7446	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
09/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	7356	7	7356	7	0.00
09/01/2014	R207 On 07-August-14			Bond Future	7.89	97.9571	7.8885	97.9571	0.00
09/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	2098	2	2098	2	0.00
09/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	2137	2	2137	2	0.00
09/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	2117	2	2117	2	0.00
09/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	2926	3	2926	3	0.00
09/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	2950	3	2950	3	0.00
09/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	2903	3	2903	3	0.00
09/01/2014	R207 On 06-November-14			Bond Future	8.02	99.3279	8.0153	99.3279	0.00
09/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1835	2	1835	2	0.00
09/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1805	2	1805	2	0.00
09/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1820	2	1820	2	0.00
09/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4616	5	4616	5	0.00
09/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4588	4	4588	4	0.00
09/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4561	4	4561	4	0.00
09/01/2014	R208 On 06-February-14			Bond Future	7.77	97.1221	7.7746	97.1221	11,157.00
09/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	12	0	12	0	0.00
09/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	14	0	14	0	0.00
09/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	13	0	13	0	0.00
09/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	5544	5	5544	5	0.00
09/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	5489	5	5489	5	0.00
09/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	5599	5	5599	5	0.00
09/01/2014	R208 On 08-May-14			Bond Future	7.89	95.0038	7.8886	95.0038	0.00
09/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	143	0	143	0	0.00
09/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	150	0	150	0	0.00
09/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	146	0	146	0	0.00
09/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	8642	8	8642	8	0.00
09/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	8537	8	8537	8	0.00
09/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	8590	8	8590	8	0.00
09/01/2014	R208 On 07-August-14			Bond Future	8.00	96.2874	8.0032	96.2874	0.00
09/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	2253	2	2253	2	0.00
09/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3452	4	3452	4	0.00
09/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	2231	2	2231	2	0.00
09/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	2275	2	2275	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
09/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	2115	2	2115	2	630.00
09/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	3249	3	3249	3	0.00
09/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	3222	3	3222	3	0.00
09/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3277	3	3277	3	0.00
09/01/2014	R208 On 06-November-14			Bond Future	8.12	94.2381	8.1186	94.2381	0.00
09/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1824	2	1824	2	0.00
09/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1858	2	1858	2	0.00
09/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1841	2	1841	2	0.00
09/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	4179	4	4179	4	0.00
09/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	5051	5	5051	5	0.00
09/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2406	2	2406	2	1,520.00
09/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	5083	5	5083	5	0.00
09/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	5019	5	5019	5	0.00
09/01/2014	R209 On 06-February-14			Bond Future	9.10	75.4895	9.0988	75.4895	23,535.00
09/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	320	0	320	0	0.00
09/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	345	0	345	0	0.00
09/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	332	0	332	0	0.00
09/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4659	5	4659	5	0.00
09/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	4521	4	4521	4	0.00
09/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	4590	4	4590	4	0.00
09/01/2014	R209 On 08-May-14			Bond Future	9.19	73.3382	9.1921	73.3382	0.00
09/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5228	5	5228	5	0.00
09/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	542	1	542	1	0.00
09/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	4683	5	4683	5	0.00
09/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	532	1	532	1	0.00
09/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5753	6	5753	6	0.00
09/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1517	2	1517	2	640.00
09/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2852	3	2852	3	640.00
09/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	6203	6	6203	6	0.00
09/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	522	1	522	1	0.00
09/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	11460	11	11460	11	0.00
09/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2488	2	2488	2	640.00
09/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	11541	11	11541	11	0.00
09/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2139	2	2139	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
09/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	11379	11	11379	11	0.00
09/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4276	4	4276	4	0.00
09/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1853	2	1853	2	7,262.00
09/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1639	2	1639	2	10,000.00
09/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6858	7	6858	7	0.00
09/01/2014	R209 On 07-August-14			Bond Future	9.28	74.3291	9.2840	74.3291	0.00
09/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3857	4	3857	4	0.00
09/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3889	4	3889	4	0.00
09/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3825	4	3825	4	0.00
09/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5526	5	5526	5	0.00
09/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5611	6	5611	6	0.00
09/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5569	6	5569	6	0.00
09/01/2014	R209 On 06-November-14			Bond Future	9.37	72.2242	9.3748	72.2242	0.00
09/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	4214	4	4214	4	0.00
09/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	4275	4	4275	4	0.00
09/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	4245	4	4245	4	0.00
09/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	7018	7	7018	7	0.00
09/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	6928	7	6928	7	0.00
09/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	6973	7	6973	7	0.00
09/01/2014	R210 On 06-February-14			Bond Future	161.91	161.5257	161.9124	161.5257	1,319.00
09/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	422	0	422	0	0.00
09/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	402	0	402	0	0.00
09/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	412	0	412	0	0.00
09/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
09/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
09/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
09/01/2014	R211 On 06-February-14			Bond Future	129.03	129.0343	129.0305	129.0343	2,022.00
09/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	20	0	20	0	0.00
09/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	30	0	30	0	0.00
09/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	40	0	40	0	0.00
09/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
09/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
09/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
09/01/2014	R212 On 06-February-14			Bond Future	131.28	131.2812	131.2819	131.2812	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
09/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	1708	2	1708	2	0.00
09/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	1728	2	1728	2	0.00
09/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	1718	2	1718	2	0.00
09/01/2014	R213 On 06-February-14			Bond Future	8.90	86.8315	8.9010	86.8315	21,529.00
09/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	301	0	301	0	0.00
09/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	290	0	290	0	0.00
09/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	279	0	279	0	0.00
09/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	5061	5	5061	5	0.00
09/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	4989	5	4989	5	0.00
09/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	5133	5	5133	5	0.00
09/01/2014	R213 On 08-May-14			Bond Future	9.00	84.4363	8.9976	84.4363	0.00
09/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	547	1	547	1	0.00
09/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	537	1	537	1	0.00
09/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	557	1	557	1	0.00
09/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	11600	11	11600	11	0.00
09/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	11680	12	11680	12	0.00
09/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	11520	11	11520	11	0.00
09/01/2014	R213 On 07-August-14			Bond Future	9.09	85.5772	9.0942	85.5772	0.00
09/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	3861	4	3861	4	0.00
09/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	3925	4	3925	4	0.00
09/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	3893	4	3893	4	0.00
09/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5719	6	5719	6	0.00
09/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5675	6	5675	6	0.00
09/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5762	6	5762	6	0.00
09/01/2014	R213 On 06-November-14			Bond Future	9.19	83.2363	9.1911	83.2363	0.00
09/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4316	4	4316	4	0.00
09/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4379	4	4379	4	0.00
09/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4347	4	4347	4	0.00
09/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6869	7	6869	7	0.00
09/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	6913	7	6913	7	0.00
09/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6824	7	6824	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
09/01/2014	R214 On 06-February-14			Bond Future	9.19	76.2811	9.1942	76.2811	5,455.00
09/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	1160	1	1160	1	0.00
09/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	1131	1	1131	1	0.00
09/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	1103	1	1103	1	0.00
09/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	2648	3	2648	3	0.00
09/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	2700	3	2700	3	0.00
09/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2598	3	2598	3	0.00
09/01/2014	R214 On 08-May-14			Bond Future	9.29	73.9998	9.2850	73.9998	0.00
09/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2771	3	2771	3	0.00
09/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2803	3	2803	3	0.00
09/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2740	3	2740	3	0.00
09/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	4931	5	4931	5	0.00
09/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	4979	5	4979	5	0.00
09/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	5027	5	5027	5	0.00
09/01/2014	R248 On 06-February-14			Bond Future	9.27	98.7389	9.2651	98.7389	12,135.00
09/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	1746	2	1746	2	0.00
09/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	1645	2	1645	2	0.00
09/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	1544	1	1544	1	0.00
09/01/2014	R248 On 08-May-14			Bond Future	9.36	95.6160	9.3588	95.6160	1,375.00
09/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
09/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	3062	3	3062	3	0.00
09/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	2960	3	2960	3	0.00
09/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	3164	3	3164	3	0.00