



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For February 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	2025 On 08-May-14			Bond Future	108.46	108.4835	108.4633	108.4835	0.00
12/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	2527	3	2527	3	0.00
12/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	2537	3	2537	3	0.00
12/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	2547	3	2547	3	0.00
12/02/2014	2025 On 07-August-14			Bond Future	108.96	108.9815	108.9606	108.9815	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
12/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	49	0	49	0	0.00
12/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	29	0	29	0	0.00
12/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	39	0	39	0	0.00
12/02/2014	2037 On 08-May-14			Bond Future	9.41	93.5552	9.4052	93.5552	5,914.00
12/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	219	1	219	1	0.00
12/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	132	1	132	1	0.00
12/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	306	1	306	1	0.00
12/02/2014	2037 On 07-August-14			Bond Future	9.50	90.6809	9.4980	90.6809	3,280.00
12/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	4047	4	4047	4	0.00
12/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	3956	4	3956	4	0.00
12/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	3864	4	3864	4	0.00
12/02/2014	2037 On 06-November-14			Bond Future	9.57	92.0265	9.5745	92.0265	0.00
12/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	963	1	963	1	0.00
12/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	1046	1	1046	1	0.00
12/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	1129	1	1129	1	0.00
12/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2038 On 08-May-14			Bond Future	106.50	106.1282	106.4998	106.1282	57.00
12/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	2500	3	2500	3	0.00
12/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	2510	3	2510	3	0.00
12/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	2490	3	2490	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
12/02/2014	2038 On 07-August-14			Bond Future	106.83	106.4512	106.8279	106.4512	0.00
12/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	818	0	818	0	0.00
12/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	828	0	828	0	0.00
12/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	838	0	838	0	0.00
12/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2046 On 08-May-14			Bond Future	104.49	104.5100	104.4926	104.5100	1,738.00
12/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	143	0	143	0	0.00
12/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	133	0	133	0	0.00
12/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	153	0	153	0	0.00
12/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2046 On 07-August-14			Bond Future	106.05	106.0686	106.0508	106.0686	0.00
12/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	1611	2	1611	2	0.00
12/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	1601	2	1601	2	0.00
12/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	1621	2	1621	2	0.00
12/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2046 On 06-November-14			Bond Future	106.43	106.4564	106.4346	106.4564	0.00
12/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	2005	2	2005	2	0.00
12/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	1985	2	1985	2	0.00
12/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	1995	2	1995	2	0.00
12/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2050 On 08-May-14			Bond Future	112.90	112.1080	112.9020	112.1080	472.00
12/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
12/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	2098	3	2098	3	0.00
12/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	2108	3	2108	3	0.00

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12/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	2088	3	2088	3	0.00
12/02/2014	2050 On 07-August-14			Bond Future	113.18	112.3796	113.1850	112.3796	0.00
12/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	1185	0	1185	0	0.00
12/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	1195	0	1195	0	0.00
12/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	1175	0	1175	0	0.00
12/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
12/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
12/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	AL37 On 08-May-14			Index Future	407.74	407.6870	407.7410	407.6870	0.00
12/02/2014	AL37 On 07-August-14			Index Future	413.77	413.7150	413.7710	413.7150	0.00
12/02/2014	AL7T On 08-May-14			Index Future	476.78	476.8170	476.7820	476.8170	1.00
12/02/2014	AL7T On 07-August-14			Index Future	483.83	483.8670	483.8330	483.8670	0.00
12/02/2014	ALBI On 08-May-14			Index Future	433.60	432.9390	433.5970	432.9390	764.00
12/02/2014	ALBI On 07-August-14			Index Future	440.01	439.3400	440.0090	439.3400	0.00
12/02/2014	ALBI On 06-November-14			Index Future	447.08	446.4080	447.0780	446.4080	0.00
12/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2014	EL28 On 08-May-14			Bond Future	113.24	112.8514	113.2377	112.8514	0.00
12/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
12/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
12/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
12/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	752	1	752	1	0.00
12/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	762	1	762	1	0.00
12/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	772	1	772	1	0.00
12/02/2014	EL28 On 07-August-14			Bond Future	114.93	114.5348	114.9263	114.5348	0.00
12/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	916	1	916	1	0.00
12/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	926	1	926	1	0.00
12/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	936	1	936	1	0.00
12/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
12/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
12/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
12/02/2014	ES33 On 08-May-14			Bond Future	9.99	79.7406	9.9873	79.7406	6,292.00
12/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
12/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
12/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
12/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	3191	4	3191	4	0.00
12/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	3266	4	3266	4	0.00
12/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	3116	3	3116	3	0.00
12/02/2014	ES33 On 07-August-14			Bond Future	10.10	80.8117	10.0971	80.8117	0.00
12/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	436	0	436	0	0.00

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12/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	367	0	367	0	0.00
12/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	298	0	298	0	0.00
12/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
12/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
12/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
12/02/2014	ES33 On 06-November-14			Bond Future	10.20	78.3297	10.1982	78.3297	0.00
12/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	624	0	624	0	0.00
12/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	691	0	691	0	0.00
12/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	759	0	759	0	0.00
12/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
12/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
12/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
12/02/2014	GOVI On 08-May-14			GOVI	432.83	432.2480	432.8280	432.2480	293.00
12/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
12/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
12/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
12/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	91720	10	91720	10	0.00
12/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	91820	10	91820	10	0.00
12/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	91620	10	91620	10	0.00
12/02/2014	GOVI On 07-August-14			GOVI	439.23	438.6390	439.2290	438.6390	175.00
12/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
12/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
12/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
12/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	207610	21	207610	21	0.00
12/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	207810	21	207810	21	0.00
12/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	207710	21	207710	21	0.00
12/02/2014	GOVI On 06-November-14			GOVI	446.29	445.6960	446.2850	445.6960	0.00
12/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
12/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
12/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
12/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	27150	3	27150	3	0.00
12/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	27250	3	27250	3	0.00
12/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	27050	3	27050	3	0.00
12/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

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12/02/2014	IGOV On 08-May-14			Index Future	198.35	198.1880	198.3540	198.1880	1,263.00
12/02/2014	IGOV On 07-August-14			Index Future	201.31	201.1420	201.3120	201.1420	106.00
12/02/2014	IGOV On 06-November-14			Index Future	204.57	204.4020	204.5690	204.4020	0.00
12/02/2014	ILBI On 08-May-14			Index Future	536.97	536.5790	536.9710	536.5790	0.00
12/02/2014	ILBI On 07-August-14			Index Future	544.76	544.3630	544.7600	544.3630	210.00
12/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
12/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/02/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.69	94.3100	5.6900	94.3100	2,000.00
12/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2600	5.7600	94.2600	4,000.00
12/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.05	93.9700	6.0500	93.9700	0.00
12/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.16	93.9200	6.1600	93.9200	4,000.00
12/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.44	93.5700	6.4400	93.5700	3,455.00
12/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.50	93.5200	6.5000	93.5200	1,000.00
12/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	7.00	93.0200	7.0000	93.0200	1,000.00
12/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.48	92.5300	7.4800	92.5300	0.00
12/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.82	92.2100	7.8200	92.2100	2,000.00
12/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.99	92.0400	7.9900	92.0400	5,200.00
12/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.16	91.8800	8.1600	91.8800	0.00
12/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.30	91.7400	8.3000	91.7400	0.00
12/02/2014	R023 On 08-May-14			Bond Future	8.67	95.9611	8.6651	95.9611	12,886.00
12/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	375	0	375	0	0.00
12/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	383	0	383	0	0.00
12/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	367	0	367	0	0.00
12/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6826	7	6826	7	0.00
12/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6882	7	6882	7	0.00
12/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6938	7	6938	7	0.00
12/02/2014	R023 On 07-August-14			Bond Future	8.77	97.2671	8.7726	97.2671	0.00
12/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2477	3	2477	3	0.00
12/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2526	3	2526	3	0.00
12/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2502	3	2502	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
12/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	4040	4	4040	4	0.00
12/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	4107	4	4107	4	0.00
12/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	4073	4	4073	4	0.00
12/02/2014	R023 On 06-November-14			Bond Future	8.87	94.9130	8.8683	94.9130	0.00
12/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3025	3	3025	3	0.00
12/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3050	3	3050	3	0.00
12/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3000	3	3000	3	0.00
12/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4531	5	4531	5	0.00
12/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4499	5	4499	5	0.00
12/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4563	5	4563	5	0.00
12/02/2014	R157 On 08-May-14			Bond Future	7.37	109.8122	7.3685	109.8122	20,954.00
12/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	5	0	5	0	0.00
12/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	5	0	5	0	0.00
12/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	5	0	5	0	0.00
12/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2933	3	2933	3	0.00
12/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	2947	3	2947	3	0.00
12/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2919	3	2919	3	0.00
12/02/2014	R157 On 07-August-14			Bond Future	7.70	111.4371	7.7003	111.4371	0.00
12/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	264	0	264	0	0.00
12/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	267	0	267	0	0.00
12/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	270	0	270	0	0.00
12/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1305	1	1305	1	0.00
12/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1297	1	1297	1	0.00
12/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1290	1	1290	1	0.00
12/02/2014	R157 On 06-November-14			Bond Future	8.08	106.4176	8.0801	106.4176	0.00
12/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	82	0	82	0	0.00
12/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	81	0	81	0	0.00
12/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	83	0	83	0	0.00
12/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1654	2	1654	2	0.00
12/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1669	2	1669	2	0.00
12/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1662	2	1662	2	0.00
12/02/2014	R186 On 08-May-14			Bond Future	8.80	116.5523	8.8030	116.5523	51,066.00
12/02/2014	R186 On 08-May-14	9.10	Call	Bond Future	4640	0	4640	0	0.00
12/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	131	0	131	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
12/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	135	0	135	0	0.00
12/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	8238	8	8238	8	0.00
12/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2206	2	2206	2	900.00
12/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	128	0	128	0	0.00
12/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	5397	5	5397	5	0.00
12/02/2014	R186 On 08-May-14	8.80	Call	Bond Future	3294	0	3294	0	0.00
12/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1503	2	1503	2	10,000.00
12/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4165	4	4165	4	0.00
12/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3093	3	3093	3	6,000.00
12/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	347	0	347	0	1,933.00
12/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	4727	5	4727	5	1,933.00
12/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	15286	16	15286	16	0.00
12/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	15380	16	15380	16	0.00
12/02/2014	R186 On 08-May-14	9.10	Put	Bond Future	2243	0	2243	0	1,500.00
12/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	2567	3	2567	3	400.00
12/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1817	2	1817	2	10,000.00
12/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	840	1	840	1	6,000.00
12/02/2014	R186 On 08-May-14	8.80	Put	Bond Future	3318	0	3318	0	900.00
12/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	15474	16	15474	16	0.00
12/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	3528	4	3528	4	0.00
12/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	11769	12	11769	12	0.00
12/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	6164	6	6164	6	0.00
12/02/2014	R186 On 07-August-14			Bond Future	8.90	112.9827	8.9007	112.9827	0.00
12/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2493	2	2493	2	0.00
12/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2548	2	2548	2	0.00
12/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2520	2	2520	2	0.00
12/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4622	4	4622	4	0.00
12/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	7425	8	7425	8	0.00
12/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	7540	8	7540	8	0.00
12/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	7482	8	7482	8	0.00
12/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	4468	5	4468	5	840.00
12/02/2014	R186 On 06-November-14			Bond Future	8.98	114.8047	8.9840	114.8047	0.00
12/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6302	6	6302	6	0.00
12/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2806	3	2806	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
12/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	2859	3	2859	3	0.00
12/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	2833	3	2833	3	0.00
12/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	9656	10	9656	10	0.00
12/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	9715	10	9715	10	0.00
12/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	9598	10	9598	10	0.00
12/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4855	5	4855	5	2,010.00
12/02/2014	R197 On 08-May-14			Bond Future	271.73	271.7839	271.7315	271.7839	2,049.00
12/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	21721	22	21721	22	0.00
12/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	21741	22	21741	22	0.00
12/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	21731	22	21731	22	0.00
12/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
12/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
12/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
12/02/2014	R197 On 07-August-14			Bond Future	269.99	270.0455	269.9917	270.0455	0.00
12/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	2	0	2	0	0.00
12/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	8	0	8	0	0.00
12/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	18	0	18	0	0.00
12/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
12/02/2014	R201 On 08-May-14			Bond Future	6.69	104.6292	6.6908	104.6292	0.00
12/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	8	0	8	0	0.00
12/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	7	0	7	0	0.00
12/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	8	0	8	0	0.00
12/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1178	1	1178	1	0.00
12/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1166	1	1166	1	0.00
12/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1172	1	1172	1	0.00
12/02/2014	R201 On 07-August-14			Bond Future	7.14	101.7655	7.1407	101.7655	0.00
12/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	54	0	54	0	0.00
12/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	53	0	53	0	0.00
12/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	53	0	53	0	0.00
12/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	716	1	716	1	0.00
12/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	713	1	713	1	0.00
12/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	710	1	710	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
12/02/2014	R202 On	08-May-14				Bond Future	209.03	208.7554	209.0265	208.7554	44,448.00
12/02/2014	R202 On	08-May-14	215.01	Call		Bond Future	0	0	0	0	0.00
12/02/2014	R202 On	08-May-14	215.00	Call		Bond Future	0	0	0	0	0.00
12/02/2014	R202 On	08-May-14	214.99	Call		Bond Future	0	0	0	0	0.00
12/02/2014	R202 On	08-May-14	215.00	Put		Bond Future	5973	6	5973	6	0.00
12/02/2014	R202 On	08-May-14	215.01	Put		Bond Future	5983	6	5983	6	0.00
12/02/2014	R202 On	08-May-14	214.99	Put		Bond Future	5963	6	5963	6	0.00
12/02/2014	R202 On	07-August-14				Bond Future	209.07	208.7924	209.0669	208.7924	0.00
12/02/2014	R202 On	07-August-14	207.99	Call		Bond Future	1077	1	1077	1	0.00
12/02/2014	R202 On	07-August-14	208.00	Call		Bond Future	1067	1	1067	1	0.00
12/02/2014	R202 On	07-August-14	208.01	Call		Bond Future	1057	1	1057	1	0.00
12/02/2014	R202 On	07-August-14	208.00	Put		Bond Future	0	0	0	0	0.00
12/02/2014	R202 On	07-August-14	208.01	Put		Bond Future	0	0	0	0	0.00
12/02/2014	R202 On	07-August-14	207.99	Put		Bond Future	0	0	0	0	0.00
12/02/2014	R203 On	08-May-14				Bond Future	7.92	102.2378	7.9205	102.2378	16,394.00
12/02/2014	R203 On	08-May-14	5.74	Call		Bond Future	15	0	15	0	0.00
12/02/2014	R203 On	08-May-14	5.76	Call		Bond Future	16	0	16	0	0.00
12/02/2014	R203 On	08-May-14	6.84	Call		Bond Future	208	0	208	0	29.00
12/02/2014	R203 On	08-May-14	5.75	Call		Bond Future	15	0	15	0	0.00
12/02/2014	R203 On	08-May-14	7.40	Call		Bond Future	570	1	570	1	16.00
12/02/2014	R203 On	08-May-14	5.74	Put		Bond Future	6599	7	6599	7	0.00
12/02/2014	R203 On	08-May-14	7.40	Put		Bond Future	2095	2	2095	2	0.00
12/02/2014	R203 On	08-May-14	5.76	Put		Bond Future	6538	7	6538	7	0.00
12/02/2014	R203 On	08-May-14	6.84	Put		Bond Future	3407	3	3407	3	0.00
12/02/2014	R203 On	08-May-14	5.75	Put		Bond Future	6568	7	6568	7	0.00
12/02/2014	R203 On	07-August-14				Bond Future	8.09	103.7505	8.0945	103.7505	0.00
12/02/2014	R203 On	07-August-14	7.31	Call		Bond Future	762	1	762	1	0.00
12/02/2014	R203 On	07-August-14	7.30	Call		Bond Future	753	1	753	1	0.00
12/02/2014	R203 On	07-August-14	7.29	Call		Bond Future	745	1	745	1	0.00
12/02/2014	R203 On	07-August-14	6.84	Call		Bond Future	439	0	439	0	46.00
12/02/2014	R203 On	07-August-14	7.30	Put		Bond Future	2924	3	2924	3	0.00
12/02/2014	R203 On	07-August-14	7.31	Put		Bond Future	2905	3	2905	3	0.00
12/02/2014	R203 On	07-August-14	7.29	Put		Bond Future	2944	3	2944	3	0.00
12/02/2014	R203 On	07-August-14	6.84	Put		Bond Future	3894	4	3894	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
12/02/2014	R203 On 06-November-14			Bond Future	8.25	101.2569	8.2538	101.2569	0.00
12/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	562	1	562	1	14.00
12/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	487	1	487	1	45.00
12/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	497	1	497	1	0.00
12/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	492	1	492	1	0.00
12/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3798	4	3798	4	0.00
12/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4086	4	4086	4	0.00
12/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4045	4	4045	4	0.00
12/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4066	4	4066	4	0.00
12/02/2014	R204 On 08-May-14			Bond Future	8.17	102.4657	8.1707	102.4657	30,006.00
12/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	18	0	18	0	0.00
12/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	17	0	17	0	0.00
12/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	18	0	18	0	0.00
12/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8364	8	8364	8	0.00
12/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8446	8	8446	8	0.00
12/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8405	8	8405	8	0.00
12/02/2014	R204 On 07-August-14			Bond Future	8.32	99.9481	8.3208	99.9481	0.00
12/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1223	1	1223	1	0.00
12/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	852	1	852	1	0.00
12/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	832	1	832	1	0.00
12/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	842	1	842	1	0.00
12/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3177	3	3177	3	530.00
12/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4039	4	4039	4	0.00
12/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	3985	4	3985	4	0.00
12/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	4012	4	4012	4	0.00
12/02/2014	R204 On 06-November-14			Bond Future	8.45	101.5595	8.4502	101.5595	0.00
12/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	744	1	744	1	0.00
12/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	751	1	751	1	0.00
12/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1782	2	1782	2	0.00
12/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	737	1	737	1	0.00
12/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5801	6	5801	6	0.00
12/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3353	3	3353	3	1,270.00
12/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5772	6	5772	6	0.00
12/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5829	6	5829	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2014	R207 On 08-May-14			Bond Future	8.41	97.1717	8.4057	97.1717	19,048.00
12/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	15	0	15	0	0.00
12/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	16	0	16	0	0.00
12/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	15	0	15	0	0.00
12/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	10110	10	10110	10	0.00
12/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10158	10	10158	10	0.00
12/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	10062	10	10062	10	0.00
12/02/2014	R207 On 07-August-14			Bond Future	8.55	94.9678	8.5455	94.9678	0.00
12/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	965	1	965	1	0.00
12/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	976	1	976	1	0.00
12/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	988	1	988	1	0.00
12/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4543	5	4543	5	0.00
12/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4574	5	4574	5	0.00
12/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4512	5	4512	5	0.00
12/02/2014	R207 On 06-November-14			Bond Future	8.66	96.4992	8.6608	96.4992	0.00
12/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	1011	1	1011	1	0.00
12/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	1029	1	1029	1	0.00
12/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	1020	1	1020	1	0.00
12/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6418	6	6418	6	0.00
12/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6385	6	6385	6	0.00
12/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6352	6	6352	6	0.00
12/02/2014	R208 On 08-May-14			Bond Future	8.54	91.6153	8.5394	91.6153	11,022.00
12/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	13	0	13	0	0.00
12/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	14	0	14	0	0.00
12/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	13	0	13	0	0.00
12/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11724	12	11724	12	0.00
12/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11613	12	11613	12	0.00
12/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11668	12	11668	12	0.00
12/02/2014	R208 On 07-August-14			Bond Future	8.66	92.9710	8.6608	92.9710	0.00
12/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1081	1	1081	1	0.00
12/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1845	2	1845	2	0.00
12/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1068	1	1068	1	0.00
12/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1094	1	1094	1	0.00
12/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3646	4	3646	4	630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5215	5	5215	5	0.00
12/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5179	5	5179	5	0.00
12/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5251	5	5251	5	0.00
12/02/2014	R208 On 06-November-14			Bond Future	8.77	91.0696	8.7671	91.0696	0.00
12/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	987	1	987	1	0.00
12/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1008	1	1008	1	0.00
12/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	997	1	997	1	0.00
12/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2584	3	2584	3	0.00
12/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7198	7	7198	7	0.00
12/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3801	4	3801	4	1,520.00
12/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7237	7	7237	7	0.00
12/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7159	7	7159	7	0.00
12/02/2014	R209 On 08-May-14			Bond Future	9.29	72.1564	9.2917	72.1564	24,063.00
12/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4219	4	4219	4	0.00
12/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	217	0	217	0	0.00
12/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	3684	4	3684	4	0.00
12/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	211	0	211	0	0.00
12/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	206	0	206	0	0.00
12/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5192	5	5192	5	0.00
12/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	4740	5	4740	5	0.00
12/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	865	1	865	1	640.00
12/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	1971	2	1971	2	640.00
12/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	11775	12	11775	12	0.00
12/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	11946	12	11946	12	0.00
12/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1851	2	1851	2	883.00
12/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	11861	12	11861	12	0.00
12/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	2211	2	2211	2	640.00
12/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	4117	4	4117	4	0.00
12/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1562	2	1562	2	7,262.00
12/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	1350	2	1350	2	10,000.00
12/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	6927	7	6927	7	0.00
12/02/2014	R209 On 07-August-14			Bond Future	9.37	73.2241	9.3735	73.2241	0.00
12/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3222	3	3222	3	0.00
12/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3252	3	3252	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
12/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3193	3	3193	3	0.00
12/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	5528	6	5528	6	0.00
12/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	5618	6	5618	6	0.00
12/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	5573	6	5573	6	0.00
12/02/2014	R209 On 06-November-14			Bond Future	9.45	71.2566	9.4453	71.2566	0.00
12/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	3628	4	3628	4	0.00
12/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	3656	4	3656	4	0.00
12/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	3685	4	3685	4	0.00
12/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6927	7	6927	7	0.00
12/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6834	7	6834	7	0.00
12/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6881	7	6881	7	0.00
12/02/2014	R210 On 08-May-14			Bond Future	156.43	156.4555	156.4273	156.4555	719.00
12/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	3563	4	3563	4	0.00
12/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	3573	4	3573	4	0.00
12/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	3583	4	3583	4	0.00
12/02/2014	R210 On 07-August-14			Bond Future	158.76	158.7889	158.7598	158.7889	0.00
12/02/2014	R210 On 07-August-14	159.00	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	240	0	240	0	0.00
12/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	250	0	250	0	0.00
12/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	230	0	230	0	0.00
12/02/2014	R211 On 08-May-14			Bond Future	127.76	127.7968	127.7603	127.7968	390.00
12/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2240	2	2240	2	0.00
12/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2250	2	2250	2	0.00
12/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2230	2	2230	2	0.00
12/02/2014	R211 On 07-August-14			Bond Future	128.11	128.1481	128.1106	128.1481	0.00
12/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	111	0	111	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
12/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	101	0	101	0	0.00
12/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	121	0	121	0	0.00
12/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
12/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
12/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
12/02/2014	R212 On 08-May-14			Bond Future	128.79	128.8166	128.7908	128.8166	21,791.00
12/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3209	3	3209	3	0.00
12/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3219	3	3219	3	0.00
12/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3199	3	3199	3	0.00
12/02/2014	R212 On 07-August-14			Bond Future	129.00	129.0314	129.0048	129.0314	0.00
12/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	15	0	15	0	0.00
12/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	5	0	5	0	0.00
12/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
12/02/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
12/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	5	0	5	0	0.00
12/02/2014	R213 On 08-May-14			Bond Future	9.21	82.3798	9.2068	82.3798	21,730.00
12/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	174	0	174	0	0.00
12/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	170	0	170	0	0.00
12/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	178	0	178	0	0.00
12/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	12774	13	12774	13	0.00
12/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	12859	13	12859	13	0.00
12/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	12688	13	12688	13	0.00
12/02/2014	R213 On 07-August-14			Bond Future	9.30	83.5985	9.2954	83.5985	0.00
12/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	2856	3	2856	3	0.00
12/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	2912	3	2912	3	0.00
12/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	2884	3	2884	3	0.00
12/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	6171	6	6171	6	0.00
12/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	6124	6	6124	6	0.00
12/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	6219	7	6219	7	0.00
12/02/2014	R213 On 06-November-14			Bond Future	9.37	81.4023	9.3745	81.4023	0.00

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12/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3384	3	3384	3	0.00
12/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3439	4	3439	4	0.00
12/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3411	4	3411	4	0.00
12/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	7244	8	7244	8	0.00
12/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	7292	8	7292	8	0.00
12/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	7196	8	7196	8	0.00
12/02/2014	R214 On 08-May-14			Bond Future	9.42	72.6314	9.4204	72.6314	5,055.00
12/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	1760	2	1760	2	0.00
12/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	1734	2	1734	2	0.00
12/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	1786	2	1786	2	0.00
12/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	4978	5	4978	5	0.00
12/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	4925	5	4925	5	0.00
12/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	5032	5	5032	5	0.00
12/02/2014	R214 On 07-August-14			Bond Future	9.50	73.6126	9.5024	73.6126	0.00
12/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	4640	5	4640	5	0.00
12/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	4567	5	4567	5	0.00
12/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	4603	5	4603	5	0.00
12/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	4223	4	4223	4	0.00
12/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	4295	5	4295	5	0.00
12/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	4259	5	4259	5	0.00
12/02/2014	R214 On 06-November-14			Bond Future	9.58	71.5106	9.5760	71.5106	0.00
12/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	5441	6	5441	6	0.00
12/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	5476	6	5476	6	0.00
12/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	5511	6	5511	6	0.00
12/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	4949	5	4949	5	0.00
12/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4913	5	4913	5	0.00
12/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	4985	5	4985	5	0.00
12/02/2014	R248 On 08-May-14			Bond Future	9.50	93.7365	9.4983	93.7365	13,650.00
12/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
12/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	4388	5	4388	5	0.00
12/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	4286	5	4286	5	0.00
12/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	4490	5	4490	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
12/02/2014	R248 On 07-August-14			Bond Future	9.58	95.0017	9.5835	95.0017	0.00
12/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	611	0	611	0	0.00
12/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	702	0	702	0	0.00
12/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	519	0	519	0	0.00
12/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
12/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
12/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
12/02/2014	R248 On 06-November-14			Bond Future	9.66	92.1064	9.6601	92.1064	0.00
12/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	542	0	542	0	0.00
12/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	722	0	722	0	0.00
12/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	632	0	632	0	0.00
12/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
12/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
12/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00