



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	1386 On 28-February-31			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
05/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	2025 On 07-August-14			Bond Future	116.22	116.0025	116.2151	116.0025	0.00
05/08/2014	2025 On 07-August-14	108.99	Call	Bond Future	7225	7	7225	7	0.00
05/08/2014	2025 On 07-August-14	109.01	Call	Bond Future	7205	7	7205	7	0.00
05/08/2014	2025 On 07-August-14	109.00	Call	Bond Future	7215	7	7215	7	0.00
05/08/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2025 On 06-November-14			Bond Future	117.98	117.7607	117.9755	117.7607	0.00
05/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	985	1	985	1	0.00
05/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	965	1	965	1	0.00
05/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	975	1	975	1	0.00
05/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2025 On 05-February-15			Bond Future	118.73	118.5092	118.7278	118.5092	0.00
05/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	262	0	262	0	0.00
05/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	272	0	272	0	0.00
05/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	282	1	282	1	0.00
05/08/2014	2030 On 07-August-14			Bond Future	8.72	94.3720	8.7183	94.3720	0.00
05/08/2014	2030 On 07-August-14	8.99	Call	Bond Future	2148	2	2148	2	0.00
05/08/2014	2030 On 07-August-14	9.01	Call	Bond Future	2304	2	2304	2	0.00
05/08/2014	2030 On 07-August-14	9.00	Call	Bond Future	2226	2	2226	2	0.00
05/08/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2030 On 06-November-14			Bond Future	8.79	95.7905	8.7931	95.7905	4,185.00
05/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	1540	2	1540	2	0.00
05/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	1694	2	1694	2	0.00
05/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	1617	2	1617	2	0.00
05/08/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2030 On 05-February-15			Bond Future	8.86	93.3197	8.8601	93.3197	0.00
05/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	2893	3	2893	3	0.00
05/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	3042	3	3042	3	0.00
05/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	2967	3	2967	3	0.00
05/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2030 On 07-May-15			Bond Future	8.91	94.9810	8.9113	94.9810	0.00
05/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	1251	1	1251	1	0.00
05/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	1330	1	1330	1	0.00
05/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	1173	1	1173	1	0.00
05/08/2014	2037 On 07-August-14			Bond Future	8.94	96.2823	8.9382	96.2823	377.00
05/08/2014	2037 On 07-August-14	9.04	Call	Bond Future	939	1	939	1	0.00
05/08/2014	2037 On 07-August-14	9.06	Call	Bond Future	1122	1	1122	1	0.00
05/08/2014	2037 On 07-August-14	9.05	Call	Bond Future	1031	1	1031	1	0.00
05/08/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2037 On 06-November-14			Bond Future	9.01	97.7296	9.0094	97.7296	6,708.00
05/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	5926	6	5926	6	0.00
05/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	6009	6	6009	6	0.00
05/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	6091	6	6091	6	0.00
05/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2037 On 05-February-15			Bond Future	9.07	95.0394	9.0738	95.0394	3,280.00
05/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	3648	4	3648	4	0.00
05/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	3818	4	3818	4	0.00
05/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	3733	4	3733	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
05/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2037 On 07-May-15			Bond Future	9.12	96.7316	9.1241	96.7316	0.00
05/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	1212	1	1212	1	0.00
05/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	1120	1	1120	1	0.00
05/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	1029	1	1029	1	0.00
05/08/2014	2038 On 07-August-14			Bond Future	120.44	120.4464	120.4402	120.4464	648.00
05/08/2014	2038 On 07-August-14	106.00	Call	Bond Future	14440	14	14440	14	0.00
05/08/2014	2038 On 07-August-14	106.01	Call	Bond Future	14430	14	14430	14	0.00
05/08/2014	2038 On 07-August-14	105.99	Call	Bond Future	14450	14	14450	14	0.00
05/08/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2038 On 06-November-14			Bond Future	122.26	122.2719	122.2645	122.2719	2,062.00
05/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2275	2	2275	2	0.00
05/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2255	2	2255	2	0.00
05/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2265	2	2265	2	0.00
05/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2038 On 05-February-15			Bond Future	122.94	122.9492	122.9420	122.9492	0.00
05/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	58	0	58	0	0.00
05/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	68	0	68	0	0.00
05/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	48	0	48	0	0.00
05/08/2014	2044 On 07-August-14			Bond Future	9.02	97.7715	9.0181	97.7715	0.00
05/08/2014	2044 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2044 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2014	2044 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2044 On 07-August-14	8.99	Put	Bond Future	282	0	282	0	0.00
05/08/2014	2044 On 07-August-14	9.00	Put	Bond Future	182	0	182	0	0.00
05/08/2014	2044 On 07-August-14	9.01	Put	Bond Future	81	0	81	0	0.00
05/08/2014	2044 On 06-November-14			Bond Future	9.09	99.2412	9.0870	99.2412	73.00
05/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	867	1	867	1	0.00
05/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	766	1	766	1	0.00
05/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	967	1	967	1	0.00
05/08/2014	2044 On 05-February-15			Bond Future	9.15	96.4500	9.1494	96.4500	0.00
05/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	1478	1	1478	1	0.00
05/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	1578	1	1578	1	0.00
05/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	1378	1	1378	1	0.00
05/08/2014	2044 On 07-May-15			Bond Future	9.20	98.1673	9.1984	98.1673	0.00
05/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	2051	2	2051	2	0.00
05/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	1851	2	1851	2	0.00
05/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	1951	2	1951	2	0.00
05/08/2014	2046 On 07-August-14			Bond Future	121.15	121.1604	121.1542	121.1604	0.00
05/08/2014	2046 On 07-August-14	104.43	Call	Bond Future	16724	17	16724	17	0.00
05/08/2014	2046 On 07-August-14	104.44	Call	Bond Future	16714	17	16714	17	0.00
05/08/2014	2046 On 07-August-14	104.45	Call	Bond Future	16704	17	16704	17	0.00
05/08/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2046 On 06-November-14			Bond Future	121.65	121.6524	121.6451	121.6524	5,348.00
05/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	17215	17	17215	17	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
05/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17195	17	17195	17	0.00
05/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17205	17	17205	17	0.00
05/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2046 On 05-February-15			Bond Future	123.61	123.6180	123.6109	123.6180	0.00
05/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
05/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	379	0	379	0	0.00
05/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	399	0	399	0	0.00
05/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	389	0	389	0	0.00
05/08/2014	2050 On 07-August-14			Bond Future	127.66	127.6622	127.6559	127.6622	688.00
05/08/2014	2050 On 07-August-14	111.99	Call	Bond Future	15666	16	15666	16	0.00
05/08/2014	2050 On 07-August-14	112.01	Call	Bond Future	15646	16	15646	16	0.00
05/08/2014	2050 On 07-August-14	112.00	Call	Bond Future	15656	16	15656	16	0.00
05/08/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2050 On 06-November-14			Bond Future	129.59	129.5970	129.5897	129.5970	2,800.00
05/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3580	4	3580	4	0.00
05/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	3590	4	3590	4	0.00
05/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3600	4	3600	4	0.00
05/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2050 On 05-February-15			Bond Future	130.24	130.2465	130.2392	130.2465	0.00
05/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	229	0	229	0	0.00
05/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	249	0	249	0	0.00
05/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	239	0	239	0	0.00
05/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	5701 On 15-September-15			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
05/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	AL12 On 07-August-14			Index Future	500.70	501.6250	500.7030	501.6250	0.00
05/08/2014	AL12 On 06-November-14			Index Future	508.22	509.1630	508.2230	509.1630	0.00
05/08/2014	AL12 On 05-February-15			Index Future	516.37	517.3230	516.3690	517.3230	0.00
05/08/2014	AL12 On 07-May-15			Index Future	525.53	526.5000	525.5260	526.5000	0.00
05/08/2014	AL37 On 07-August-14			Index Future	427.46	427.6370	427.4580	427.6370	0.00
05/08/2014	AL37 On 06-November-14			Index Future	433.88	434.0630	433.8780	434.0630	0.00
05/08/2014	AL37 On 05-February-15			Index Future	440.83	441.0200	440.8330	441.0200	0.00
05/08/2014	AL7T On 07-August-14			Index Future	502.16	502.7060	502.1590	502.7060	0.00
05/08/2014	AL7T On 06-November-14			Index Future	509.70	510.2600	509.7010	510.2600	1.00
05/08/2014	AL7T On 05-February-15			Index Future	517.87	518.4380	517.8710	518.4380	0.00
05/08/2014	ALBI On 07-August-14			Index Future	457.11	457.6090	457.1070	457.6090	55.00
05/08/2014	ALBI On 06-November-14			Index Future	463.97	464.4860	463.9720	464.4860	586.00
05/08/2014	ALBI On 05-February-15			Index Future	471.41	471.9300	471.4090	471.9300	51.00
05/08/2014	ALBI On 07-May-15			Index Future	479.77	480.3020	479.7690	480.3020	0.00
05/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C202 On 07-December-33			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
05/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2014	EL28 On 07-August-14			Bond Future	124.01	124.0170	124.0107	124.0170	0.00
05/08/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10001	10	10001	10	0.00
05/08/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10011	10	10011	10	0.00
05/08/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10021	10	10021	10	0.00
05/08/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	EL28 On 06-November-14			Bond Future	124.41	124.4165	124.4092	124.4165	0.00
05/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2409	2	2409	2	0.00
05/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2419	2	2419	2	0.00
05/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2399	2	2399	2	0.00
05/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	EL28 On 05-February-15			Bond Future	126.42	126.4271	126.4199	126.4271	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
05/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	410	0	410	0	0.00
05/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	420	0	420	0	0.00
05/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	430	0	430	0	0.00
05/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	ES33 On 07-August-14			Bond Future	9.55	85.3421	9.5542	85.3421	0.00
05/08/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4215	4	4215	4	0.00
05/08/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4284	4	4284	4	0.00
05/08/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4353	5	4353	5	0.00
05/08/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
05/08/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
05/08/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
05/08/2014	ES33 On 06-November-14			Bond Future	9.65	82.8397	9.6499	82.8397	6,220.00
05/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4516	5	4516	5	0.00
05/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4583	5	4583	5	0.00
05/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4651	5	4651	5	0.00
05/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
05/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
05/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
05/08/2014	ES33 On 05-February-15			Bond Future	9.74	84.1686	9.7397	84.1686	0.00
05/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1925	2	1925	2	0.00
05/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1855	2	1855	2	0.00
05/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1785	2	1785	2	0.00
05/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	ES33 On 07-May-15			Bond Future	9.81	81.8743	9.8094	81.8743	0.00
05/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
05/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
05/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
05/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	500	0	500	0	0.00
05/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	355	0	355	0	0.00
05/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	427	0	427	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
05/08/2014	GOVI On 07-August-14			GOVI	455.75	456.1820	455.7480	456.1820	264.00
05/08/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
05/08/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
05/08/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
05/08/2014	GOVI On 07-August-14	460.00	Put	GOVI	42520	4	42520	4	0.00
05/08/2014	GOVI On 07-August-14	460.01	Put	GOVI	42620	4	42620	4	0.00
05/08/2014	GOVI On 07-August-14	459.99	Put	GOVI	42420	4	42420	4	0.00
05/08/2014	GOVI On 06-November-14			GOVI	462.59	463.0370	462.5930	463.0370	344.00
05/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	136030	14	136030	14	0.00
05/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	135830	14	135830	14	0.00
05/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	135930	14	135930	14	0.00
05/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
05/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
05/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
05/08/2014	GOVI On 05-February-15			GOVI	470.01	470.4580	470.0080	470.4580	45.00
05/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	100180	10	100180	10	0.00
05/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	99980	10	99980	10	0.00
05/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	100080	10	100080	10	0.00
05/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
05/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
05/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
05/08/2014	GOVI On 07-May-15			GOVI	478.34	478.8040	478.3430	478.8040	0.00
05/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	283530	29	283530	29	0.00
05/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	283430	29	283430	29	0.00
05/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	283330	29	283330	29	0.00
05/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
05/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
05/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
05/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/08/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.04	143.0497	143.0386	143.0497	635.00
05/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.21	145.2177	145.2053	145.2177	0.00
05/08/2014	IGOV On 07-August-14			Index Future	216.16	216.1530	216.1620	216.1530	323.00
05/08/2014	IGOV On 06-November-14			Index Future	219.44	219.4280	219.4360	219.4280	870.00
05/08/2014	IGOV On 05-February-15			Index Future	222.98	222.9720	222.9800	222.9720	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
05/08/2014	IGOV On 07-May-15			Index Future	226.96	226.9530	226.9600	226.9530	0.00
05/08/2014	ILBI On 07-August-14			Index Future	585.50	585.0450	585.4980	585.0450	0.00
05/08/2014	ILBI On 06-November-14			Index Future	594.42	593.9570	594.4150	593.9570	0.00
05/08/2014	ILBI On 05-February-15			Index Future	603.91	603.4510	603.9140	603.4510	157.00
05/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	5.99	94.0100	5.9900	94.0100	0.00
05/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.04	93.9600	6.0400	93.9600	33,000.00
05/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
05/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.21	93.7900	6.2100	93.7900	0.00
05/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.30	93.7100	6.3000	93.7100	0.00
05/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.39	93.6200	6.3900	93.6200	0.00
05/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	2,850.00
05/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	5,000.00
05/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
05/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
05/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
05/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
05/08/2014	R023 On 07-August-14			Bond Future	8.09	101.5208	8.0887	101.5208	2,749.00
05/08/2014	R023 On 07-August-14	8.49	Call	Bond Future	2374	2	2374	2	0.00
05/08/2014	R023 On 07-August-14	8.51	Call	Bond Future	2490	3	2490	3	0.00
05/08/2014	R023 On 07-August-14	8.50	Call	Bond Future	2432	3	2432	3	0.00
05/08/2014	R023 On 07-August-14	8.50	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R023 On 07-August-14	8.49	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R023 On 07-August-14	8.51	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R023 On 06-November-14			Bond Future	8.17	99.1257	8.1732	99.1257	12,112.00
05/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	3015	3	3015	3	0.00
05/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	3057	3	3057	3	0.00
05/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	3099	3	3099	3	0.00
05/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	600	1	600	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
05/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	586	1	586	1	0.00
05/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	615	1	615	1	0.00
05/08/2014	R023 On 05-February-15			Bond Future	8.25	100.7156	8.2477	100.7156	0.00
05/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	3912	4	3912	4	0.00
05/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	3950	4	3950	4	0.00
05/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	3873	4	3873	4	0.00
05/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	1105	1	1105	1	0.00
05/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	1088	1	1088	1	0.00
05/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	1121	1	1121	1	0.00
05/08/2014	R023 On 07-May-15			Bond Future	8.29	98.5778	8.2909	98.5778	0.00
05/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2348	2	2348	2	0.00
05/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2400	2	2400	2	0.00
05/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2374	2	2374	2	0.00
05/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	3161	3	3161	3	0.00
05/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	3191	3	3191	3	0.00
05/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	3131	3	3131	3	0.00
05/08/2014	R157 On 07-August-14			Bond Future	6.67	112.5806	6.6722	112.5806	2,295.00
05/08/2014	R157 On 07-August-14	6.74	Call	Bond Future	83	0	83	0	0.00
05/08/2014	R157 On 07-August-14	6.75	Call	Bond Future	92	0	92	0	0.00
05/08/2014	R157 On 07-August-14	6.76	Call	Bond Future	101	0	101	0	0.00
05/08/2014	R157 On 07-August-14	6.74	Put	Bond Future	9	0	9	0	0.00
05/08/2014	R157 On 07-August-14	6.75	Put	Bond Future	7	0	7	0	0.00
05/08/2014	R157 On 07-August-14	6.76	Put	Bond Future	5	0	5	0	0.00
05/08/2014	R157 On 06-November-14			Bond Future	6.87	107.4594	6.8658	107.4594	0.00
05/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	42	0	42	0	0.00
05/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	41	0	41	0	0.00
05/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	43	0	43	0	0.00
05/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	599	1	599	1	0.00
05/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	613	1	613	1	0.00
05/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	606	1	606	1	0.00
05/08/2014	R157 On 05-February-15			Bond Future	7.06	109.1836	7.0596	109.1836	0.00
05/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1028	1	1028	1	0.00
05/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1039	1	1039	1	0.00
05/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1034	1	1034	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
05/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	43	0	43	0	0.00
05/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	44	0	44	0	0.00
05/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	43	0	43	0	0.00
05/08/2014	R186 On 07-August-14			Bond Future	8.30	118.3653	8.3034	118.3653	15,347.00
05/08/2014	R186 On 07-August-14	8.29	Call	Bond Future	268	0	268	0	0.00
05/08/2014	R186 On 07-August-14	8.00	Call	Bond Future	0	0	0	0	105.00
05/08/2014	R186 On 07-August-14	8.31	Call	Bond Future	351	0	351	0	0.00
05/08/2014	R186 On 07-August-14	8.25	Call	Bond Future	144	0	144	0	1,200.00
05/08/2014	R186 On 07-August-14	8.30	Call	Bond Future	308	0	308	0	0.00
05/08/2014	R186 On 07-August-14	9.20	Call	Bond Future	7296	7	7296	7	0.00
05/08/2014	R186 On 07-August-14	8.43	Call	Bond Future	1106	1	1106	1	0.00
05/08/2014	R186 On 07-August-14	8.70	Call	Bond Future	3308	3	3308	3	0.00
05/08/2014	R186 On 07-August-14	8.92	Call	Bond Future	5088	5	5088	5	0.00
05/08/2014	R186 On 07-August-14	7.60	Call	Bond Future	0	0	0	0	210.00
05/08/2014	R186 On 07-August-14	8.00	Put	Bond Future	2623	3	2623	3	0.00
05/08/2014	R186 On 07-August-14	8.31	Put	Bond Future	295	0	295	0	0.00
05/08/2014	R186 On 07-August-14	8.29	Put	Bond Future	383	0	383	0	0.00
05/08/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
05/08/2014	R186 On 07-August-14	8.30	Put	Bond Future	337	0	337	0	0.00
05/08/2014	R186 On 07-August-14	8.25	Put	Bond Future	600	1	600	1	0.00
05/08/2014	R186 On 07-August-14	8.43	Put	Bond Future	35	0	35	0	105.00
05/08/2014	R186 On 07-August-14	8.70	Put	Bond Future	0	0	0	0	1,000.00
05/08/2014	R186 On 07-August-14	8.92	Put	Bond Future	0	0	0	0	840.00
05/08/2014	R186 On 07-August-14	7.60	Put	Bond Future	6206	6	6206	6	0.00
05/08/2014	R186 On 06-November-14			Bond Future	8.38	120.1444	8.3799	120.1444	56,325.00
05/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	6695	7	6695	7	0.00
05/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1338	1	1338	1	0.00
05/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1400	1	1400	1	0.00
05/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1369	1	1369	1	0.00
05/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	3307	3	3307	3	0.00
05/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	3253	3	3253	3	0.00
05/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	3361	3	3361	3	0.00
05/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	362	0	362	0	2,010.00
05/08/2014	R186 On 05-February-15			Bond Future	8.45	116.7750	8.4462	116.7750	540.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	4567	5	4567	5	0.00
05/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	4616	5	4616	5	0.00
05/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	5878	6	5878	6	0.00
05/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4517	5	4517	5	0.00
05/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	2122	2	2122	2	0.00
05/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	2093	2	2093	2	0.00
05/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1476	1	1476	1	9,600.00
05/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	2152	2	2152	2	0.00
05/08/2014	R186 On 07-May-15			Bond Future	8.49	118.8527	8.4914	118.8527	0.00
05/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	3039	3	3039	3	0.00
05/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	3004	3	3004	3	0.00
05/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	3074	3	3074	3	0.00
05/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	4950	5	4950	5	0.00
05/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	4997	5	4997	5	0.00
05/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	5044	5	5044	5	0.00
05/08/2014	R197 On 07-August-14			Bond Future	285.30	285.3146	285.2981	285.3146	0.00
05/08/2014	R197 On 07-August-14	270.00	Call	Bond Future	15298	15	15298	15	0.00
05/08/2014	R197 On 07-August-14	269.99	Call	Bond Future	15308	15	15308	15	0.00
05/08/2014	R197 On 07-August-14	270.01	Call	Bond Future	15288	15	15288	15	0.00
05/08/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R197 On 06-November-14			Bond Future	289.62	289.6388	289.6197	289.6388	905.00
05/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	4620	5	4620	5	0.00
05/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	4610	5	4610	5	0.00
05/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	4630	5	4630	5	0.00
05/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R197 On 05-February-15			Bond Future	288.30	288.3166	288.2978	288.3166	0.00
05/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
05/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
05/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
05/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	702	1	702	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
05/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	712	1	712	1	0.00
05/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	692	1	692	1	0.00
05/08/2014	R201 On 07-August-14			Bond Future	5.93	102.2100	5.9283	102.2100	0.00
05/08/2014	R201 On 07-August-14	5.31	Call	Bond Future	0	0	0	0	0.00
05/08/2014	R201 On 07-August-14	5.29	Call	Bond Future	0	0	0	0	0.00
05/08/2014	R201 On 07-August-14	5.30	Call	Bond Future	0	0	0	0	0.00
05/08/2014	R201 On 07-August-14	5.29	Put	Bond Future	230	0	230	0	0.00
05/08/2014	R201 On 07-August-14	5.30	Put	Bond Future	226	0	226	0	0.00
05/08/2014	R201 On 07-August-14	5.31	Put	Bond Future	223	0	223	0	0.00
05/08/2014	R202 On 07-August-14			Bond Future	228.38	228.3890	228.3769	228.3890	22.00
05/08/2014	R202 On 07-August-14	207.99	Call	Bond Future	20387	20	20387	20	0.00
05/08/2014	R202 On 07-August-14	208.01	Call	Bond Future	20367	20	20367	20	0.00
05/08/2014	R202 On 07-August-14	208.00	Call	Bond Future	20377	20	20377	20	0.00
05/08/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R202 On 06-November-14			Bond Future	231.84	231.8503	231.8362	231.8503	47,072.00
05/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	4846	5	4846	5	0.00
05/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4836	5	4836	5	0.00
05/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4826	5	4826	5	0.00
05/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R202 On 05-February-15			Bond Future	232.39	232.4083	232.3945	232.4083	0.00
05/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
05/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
05/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
05/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	605	1	605	1	0.00
05/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	615	1	615	1	0.00
05/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	595	1	595	1	0.00
05/08/2014	R203 On 07-August-14			Bond Future	7.09	106.4797	7.0944	106.4797	15,612.00
05/08/2014	R203 On 07-August-14	7.31	Call	Bond Future	599	1	599	1	0.00
05/08/2014	R203 On 07-August-14	7.30	Call	Bond Future	572	1	572	1	0.00
05/08/2014	R203 On 07-August-14	7.29	Call	Bond Future	544	1	544	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
05/08/2014	R203 On 07-August-14	6.84	Call	Bond Future	0	0	0	0	46.00
05/08/2014	R203 On 07-August-14	7.30	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R203 On 07-August-14	7.31	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R203 On 07-August-14	7.29	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R203 On 07-August-14	6.84	Put	Bond Future	712	1	712	1	0.00
05/08/2014	R203 On 06-November-14			Bond Future	7.20	103.9165	7.1971	103.9165	12,101.00
05/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	343	0	343	0	14.00
05/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	230	0	230	0	45.00
05/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	244	0	244	0	0.00
05/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	237	0	237	0	0.00
05/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	904	1	904	1	0.00
05/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	1154	1	1154	1	0.00
05/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	1116	1	1116	1	0.00
05/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	1135	1	1135	1	0.00
05/08/2014	R203 On 05-February-15			Bond Future	7.28	105.5835	7.2802	105.5835	0.00
05/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1392	1	1392	1	55.00
05/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2609	3	2609	3	0.00
05/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2589	3	2589	3	0.00
05/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2629	3	2629	3	0.00
05/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	126	0	126	0	0.00
05/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	123	0	123	0	0.00
05/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	432	0	432	0	0.00
05/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	129	0	129	0	0.00
05/08/2014	R203 On 07-May-15			Bond Future	7.29	103.2905	7.2882	103.2905	0.00
05/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	897	1	897	1	0.00
05/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	887	1	887	1	0.00
05/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	908	1	908	1	0.00
05/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	979	1	979	1	0.00
05/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	969	1	969	1	0.00
05/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	990	1	990	1	0.00
05/08/2014	R204 On 07-August-14			Bond Future	7.40	103.3403	7.4042	103.3403	10,876.00
05/08/2014	R204 On 07-August-14	7.46	Call	Bond Future	253	0	253	0	0.00
05/08/2014	R204 On 07-August-14	7.78	Call	Bond Future	1386	1	1386	1	0.00
05/08/2014	R204 On 07-August-14	7.44	Call	Bond Future	201	0	201	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
05/08/2014	R204 On 07-August-14	7.45	Call	Bond Future	226	0	226	0	0.00
05/08/2014	R204 On 07-August-14	7.78	Put	Bond Future	0	0	0	0	530.00
05/08/2014	R204 On 07-August-14	7.44	Put	Bond Future	68	0	68	0	0.00
05/08/2014	R204 On 07-August-14	7.46	Put	Bond Future	46	0	46	0	0.00
05/08/2014	R204 On 07-August-14	7.45	Put	Bond Future	56	0	56	0	0.00
05/08/2014	R204 On 06-November-14			Bond Future	7.50	104.8937	7.4985	104.8937	13,124.00
05/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	227	0	227	0	0.00
05/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	234	0	234	0	0.00
05/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	1971	2	1971	2	0.00
05/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	220	0	220	0	0.00
05/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	2000	2	2000	2	0.00
05/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	259	0	259	0	1,270.00
05/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	1971	2	1971	2	0.00
05/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	2029	2	2029	2	0.00
05/08/2014	R204 On 05-February-15			Bond Future	7.58	102.5406	7.5750	102.5406	0.00
05/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2631	3	2631	3	0.00
05/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2656	3	2656	3	0.00
05/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2606	3	2606	3	0.00
05/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	411	0	411	0	0.00
05/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	418	0	418	0	0.00
05/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	425	0	425	0	0.00
05/08/2014	R204 On 07-May-15			Bond Future	7.61	104.3646	7.6071	104.3646	0.00
05/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1242	1	1242	1	0.00
05/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1272	1	1272	1	0.00
05/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1257	1	1257	1	0.00
05/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1609	2	1609	2	0.00
05/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1593	2	1593	2	0.00
05/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1576	2	1576	2	0.00
05/08/2014	R207 On 07-August-14			Bond Future	7.67	98.7725	7.6690	98.7725	22,011.00
05/08/2014	R207 On 07-August-14	7.69	Call	Bond Future	200	0	200	0	0.00
05/08/2014	R207 On 07-August-14	7.70	Call	Bond Future	227	0	227	0	0.00
05/08/2014	R207 On 07-August-14	7.71	Call	Bond Future	255	0	255	0	0.00
05/08/2014	R207 On 07-August-14	7.70	Put	Bond Future	93	0	93	0	0.00
05/08/2014	R207 On 07-August-14	7.71	Put	Bond Future	78	0	78	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
05/08/2014	R207 On 07-August-14	7.69	Put	Bond Future	109	0	109	0	0.00
05/08/2014	R207 On 06-November-14			Bond Future	7.76	100.2572	7.7584	100.2572	36,187.00
05/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	365	0	365	0	0.00
05/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	386	0	386	0	0.00
05/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	375	0	375	0	0.00
05/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	2118	2	2118	2	0.00
05/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	2086	2	2086	2	0.00
05/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	2054	2	2054	2	0.00
05/08/2014	R207 On 05-February-15			Bond Future	7.83	98.2236	7.8344	98.2236	0.00
05/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	3121	3	3121	3	0.00
05/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3179	3	3179	3	0.00
05/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3150	3	3150	3	0.00
05/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	553	1	553	1	0.00
05/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	544	1	544	1	0.00
05/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	562	1	562	1	0.00
05/08/2014	R207 On 07-May-15			Bond Future	7.88	99.9712	7.8789	99.9712	0.00
05/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2633	3	2633	3	0.00
05/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1550	2	1550	2	66.00
05/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2656	3	2656	3	0.00
05/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2609	3	2609	3	0.00
05/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	1223	1	1223	1	0.00
05/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	2117	2	2117	2	0.00
05/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1237	1	1237	1	0.00
05/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1250	1	1250	1	0.00
05/08/2014	R208 On 07-August-14			Bond Future	7.85	96.9036	7.8539	96.9036	3,917.00
05/08/2014	R208 On 07-August-14	7.80	Call	Bond Future	73	0	73	0	0.00
05/08/2014	R208 On 07-August-14	8.28	Call	Bond Future	2067	2	2067	2	0.00
05/08/2014	R208 On 07-August-14	7.79	Call	Bond Future	60	0	60	0	0.00
05/08/2014	R208 On 07-August-14	7.81	Call	Bond Future	87	0	87	0	0.00
05/08/2014	R208 On 07-August-14	8.28	Put	Bond Future	0	0	0	0	630.00
05/08/2014	R208 On 07-August-14	7.80	Put	Bond Future	339	0	339	0	0.00
05/08/2014	R208 On 07-August-14	7.81	Put	Bond Future	304	0	304	0	0.00
05/08/2014	R208 On 07-August-14	7.79	Put	Bond Future	375	0	375	0	0.00
05/08/2014	R208 On 06-November-14			Bond Future	7.94	94.9617	7.9412	94.9617	16,253.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	350	0	350	0	0.00
05/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	370	0	370	0	0.00
05/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	360	0	360	0	0.00
05/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	2943	3	2943	3	0.00
05/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2731	3	2731	3	0.00
05/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	331	0	331	0	1,520.00
05/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2770	3	2770	3	0.00
05/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2693	3	2693	3	0.00
05/08/2014	R208 On 05-February-15			Bond Future	8.02	96.4852	8.0156	96.4852	0.00
05/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	3025	3	3025	3	0.00
05/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	3088	3	3088	3	0.00
05/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	3056	3	3056	3	0.00
05/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	875	1	875	1	0.00
05/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	862	1	862	1	0.00
05/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	849	1	849	1	0.00
05/08/2014	R208 On 07-May-15			Bond Future	8.06	94.7986	8.0586	94.7986	0.00
05/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	1978	2	1978	2	0.00
05/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	2022	2	2022	2	0.00
05/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	2000	2	2000	2	0.00
05/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	2284	2	2284	2	0.00
05/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	2261	2	2261	2	0.00
05/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	2239	2	2239	2	0.00
05/08/2014	R209 On 07-August-14			Bond Future	8.86	77.4950	8.8631	77.4950	4,536.00
05/08/2014	R209 On 07-August-14	9.04	Call	Bond Future	1351	2	1351	2	0.00
05/08/2014	R209 On 07-August-14	9.05	Call	Bond Future	1423	2	1423	2	0.00
05/08/2014	R209 On 07-August-14	9.06	Call	Bond Future	1496	2	1496	2	0.00
05/08/2014	R209 On 07-August-14	9.06	Put	Bond Future	7	0	7	0	0.00
05/08/2014	R209 On 07-August-14	9.04	Put	Bond Future	12	0	12	0	0.00
05/08/2014	R209 On 07-August-14	9.05	Put	Bond Future	10	0	10	0	0.00
05/08/2014	R209 On 06-November-14			Bond Future	8.93	75.5131	8.9311	75.5131	25,428.00
05/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	7660	8	7660	8	0.00
05/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	2215	2	2215	2	2,050.00
05/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	4803	5	4803	5	0.00
05/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	7954	8	7954	8	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
05/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7366	8	7366	8	0.00
05/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	875	1	875	1	5,500.00
05/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2371	2	2371	2	0.00
05/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3521	4	3521	4	0.00
05/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2617	3	2617	3	2,050.00
05/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	5240	5	5240	5	0.00
05/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1524	2	1524	2	2,200.00
05/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2411	3	2411	3	1,640.00
05/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2451	3	2451	3	0.00
05/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	226	0	226	0	2,050.00
05/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	4254	4	4254	4	0.00
05/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	1164	1	1164	1	2,200.00
05/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	198	0	198	0	1,640.00
05/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	172	0	172	0	2,050.00
05/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	2916	3	2916	3	0.00
05/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	1892	2	1892	2	0.00
05/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	2072	2	2072	2	0.00
05/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	1857	2	1857	2	0.00
05/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	678	1	678	1	5,500.00
05/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1724	2	1724	2	0.00
05/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	565	1	565	1	907.00
05/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	1927	2	1927	2	0.00
05/08/2014	R209 On 05-February-15			Bond Future	8.99	76.7247	8.9915	76.7247	0.00
05/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	4170	4	4170	4	0.00
05/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	4213	4	4213	4	0.00
05/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	4127	4	4127	4	0.00
05/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	3164	3	3164	3	0.00
05/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2302	2	2302	2	0.00
05/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	2244	2	2244	2	0.00
05/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2273	2	2273	2	0.00
05/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	3100	3	3100	3	0.00
05/08/2014	R209 On 07-May-15			Bond Future	9.04	74.9390	9.0359	74.9390	0.00
05/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	3742	4	3742	4	0.00
05/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	3814	4	3814	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
05/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	3778	4	3778	4	0.00
05/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	4045	4	4045	4	0.00
05/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	4007	4	4007	4	0.00
05/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	4083	4	4083	4	0.00
05/08/2014	R210 On 07-August-14			Bond Future	172.12	172.1313	172.1220	172.1313	41.00
05/08/2014	R210 On 07-August-14	159.00	Call	Bond Future	13122	13	13122	13	0.00
05/08/2014	R210 On 07-August-14	159.01	Call	Bond Future	13112	13	13112	13	0.00
05/08/2014	R210 On 07-August-14	158.99	Call	Bond Future	13132	13	13132	13	0.00
05/08/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R210 On 06-November-14			Bond Future	172.69	172.7021	172.6911	172.7021	617.00
05/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3701	4	3701	4	0.00
05/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3681	4	3681	4	0.00
05/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3691	4	3691	4	0.00
05/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R210 On 05-February-15			Bond Future	175.48	175.4928	175.4821	175.4928	0.00
05/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	492	1	492	1	0.00
05/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	472	0	472	0	0.00
05/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	482	0	482	0	0.00
05/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R211 On 07-August-14			Bond Future	130.67	130.6788	130.6682	130.6788	0.00
05/08/2014	R211 On 07-August-14	127.99	Call	Bond Future	2678	3	2678	3	0.00
05/08/2014	R211 On 07-August-14	128.01	Call	Bond Future	2658	3	2658	3	0.00
05/08/2014	R211 On 07-August-14	128.00	Call	Bond Future	2668	3	2668	3	0.00
05/08/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R211 On 06-November-14			Bond Future	132.65	132.6593	132.6475	132.6593	1,070.00
05/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2658	3	2658	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
05/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2648	3	2648	3	0.00
05/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2638	3	2638	3	0.00
05/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R211 On 05-February-15			Bond Future	133.19	133.2008	133.1891	133.2008	0.00
05/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	179	0	179	0	0.00
05/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	189	0	189	0	0.00
05/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	199	0	199	0	0.00
05/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R212 On 07-August-14			Bond Future	135.32	135.3261	135.3181	135.3261	118.00
05/08/2014	R212 On 07-August-14	128.99	Call	Bond Future	6328	6	6328	6	0.00
05/08/2014	R212 On 07-August-14	129.00	Call	Bond Future	6318	6	6318	6	0.00
05/08/2014	R212 On 07-August-14	129.01	Call	Bond Future	6308	6	6308	6	0.00
05/08/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R212 On 06-November-14			Bond Future	137.37	137.3770	137.3678	137.3770	18,159.00
05/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2358	2	2358	2	0.00
05/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2368	2	2368	2	0.00
05/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2378	2	2378	2	0.00
05/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R212 On 05-February-15			Bond Future	137.83	137.8384	137.8293	137.8384	0.00
05/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
05/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
05/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
05/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	161	0	161	0	0.00
05/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	181	0	181	0	0.00
05/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	171	0	171	0	0.00
05/08/2014	R213 On 07-August-14			Bond Future	8.73	88.2941	8.7333	88.2941	9,412.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2014	R213 On 07-August-14	8.84	Call	Bond Future	879	1	879	1	0.00
05/08/2014	R213 On 07-August-14	8.86	Call	Bond Future	1011	1	1011	1	0.00
05/08/2014	R213 On 07-August-14	8.85	Call	Bond Future	944	1	944	1	0.00
05/08/2014	R213 On 07-August-14	8.84	Put	Bond Future	61	0	61	0	0.00
05/08/2014	R213 On 07-August-14	8.85	Put	Bond Future	51	0	51	0	0.00
05/08/2014	R213 On 07-August-14	8.86	Put	Bond Future	42	0	42	0	0.00
05/08/2014	R213 On 06-November-14			Bond Future	8.81	86.0796	8.8073	86.0796	29,273.00
05/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2251	2	2251	2	0.00
05/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2330	2	2330	2	0.00
05/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2291	2	2291	2	0.00
05/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	1967	2	1967	2	0.00
05/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	2003	2	2003	2	0.00
05/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	1931	2	1931	2	0.00
05/08/2014	R213 On 05-February-15			Bond Future	8.87	87.4603	8.8742	87.4603	0.00
05/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4630	5	4630	5	0.00
05/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	4721	5	4721	5	0.00
05/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4676	5	4676	5	0.00
05/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1928	2	1928	2	0.00
05/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1902	2	1902	2	0.00
05/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1953	2	1953	2	0.00
05/08/2014	R213 On 07-May-15			Bond Future	8.92	85.4671	8.9196	85.4671	0.00
05/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3262	3	3262	3	0.00
05/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3330	3	3330	3	0.00
05/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3296	3	3296	3	0.00
05/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4565	4	4565	4	0.00
05/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4607	5	4607	5	0.00
05/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4523	4	4523	4	0.00
05/08/2014	R214 On 07-August-14			Bond Future	8.94	78.4619	8.9430	78.4619	984.00
05/08/2014	R214 On 07-August-14	9.55	Call	Bond Future	4614	5	4614	5	0.00
05/08/2014	R214 On 07-August-14	9.54	Call	Bond Future	4542	5	4542	5	0.00
05/08/2014	R214 On 07-August-14	9.56	Call	Bond Future	4686	5	4686	5	0.00
05/08/2014	R214 On 07-August-14	9.56	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R214 On 07-August-14	9.54	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R214 On 07-August-14	9.55	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
05/08/2014	R214 On 06-November-14			Bond Future	9.01	76.3527	9.0109	76.3527	6,053.00
05/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	3067	3	3067	3	2,500.00
05/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	5352	6	5352	6	0.00
05/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5409	6	5409	6	0.00
05/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5465	6	5465	6	0.00
05/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	6274	6	6274	6	0.00
05/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1596	2	1596	2	0.00
05/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	638	1	638	1	0.00
05/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	440	0	440	0	2,500.00
05/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	624	1	624	1	0.00
05/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	610	1	610	1	0.00
05/08/2014	R214 On 05-February-15			Bond Future	9.07	77.5773	9.0726	77.5773	0.00
05/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	5203	5	5203	5	0.00
05/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	5156	5	5156	5	0.00
05/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	5109	5	5109	5	0.00
05/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1935	2	1935	2	0.00
05/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1910	2	1910	2	0.00
05/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1961	2	1961	2	0.00
05/08/2014	R214 On 07-May-15			Bond Future	9.12	75.6619	9.1155	75.6619	0.00
05/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4289	4	4289	4	0.00
05/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4328	4	4328	4	0.00
05/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4250	4	4250	4	0.00
05/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	3984	4	3984	4	0.00
05/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	4022	4	4022	4	0.00
05/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	4061	4	4061	4	0.00
05/08/2014	R248 On 07-August-14			Bond Future	9.02	101.2931	9.0231	101.2931	0.00
05/08/2014	R248 On 07-August-14	9.65	Call	Bond Future	6062	6	6062	6	0.00
05/08/2014	R248 On 07-August-14	9.66	Call	Bond Future	6153	6	6153	6	0.00
05/08/2014	R248 On 07-August-14	9.64	Call	Bond Future	5971	6	5971	6	0.00
05/08/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R248 On 06-November-14			Bond Future	9.09	98.3886	9.0935	98.3886	19,614.00
05/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	5976	6	5976	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
05/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	6066	6	6066	6	0.00
05/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	6156	6	6156	6	0.00
05/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R248 On 05-February-15			Bond Future	9.16	99.9667	9.1578	99.9667	1,277.00
05/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	3306	4	3306	4	0.00
05/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	3212	3	3212	3	0.00
05/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	3399	4	3399	4	0.00
05/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R248 On 07-May-15			Bond Future	9.20	97.3091	9.2031	97.3091	0.00
05/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	461	1	461	1	0.00
05/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	559	1	559	1	0.00
05/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	363	1	363	1	0.00
05/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00