



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 02/01/2014 To: 02/01/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	0986 On 31-March-36			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
02/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	2025 On 06-February-14			Bond Future	110.36	110.3623	110.3636	110.3623	0.00
02/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
02/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
02/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
02/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	636	1	1	1	0.00
02/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	626	1	1	1	0.00
02/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	646	1	1	1	0.00
02/01/2014	2037 On 06-February-14			Bond Future	9.22	93.9775	93.3953	93.9775	2,022.00
02/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	1469	2	1	2	0.00
02/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	1382	2	1	2	0.00
02/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	1294	2	1	2	0.00
02/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
02/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
02/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
02/01/2014	2037 On 08-May-14			Bond Future	9.33	95.2132	94.6235	95.2132	0.00
02/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	552	1	1	1	0.00
02/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	378	1	0	1	0.00
02/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	465	1	0	1	0.00
02/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
02/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
02/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
02/01/2014	2037 On 07-August-14			Bond Future	9.43	92.2468	91.6477	92.2468	0.00
02/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
02/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
02/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
02/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	3470	3	3	3	0.00
02/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	3378	3	3	3	0.00
02/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	3287	3	3	3	0.00
02/01/2014	2038 On 06-February-14			Bond Future	107.72	107.7140	107.7165	107.7140	24.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	707	1	1	1	0.00
02/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	717	1	1	1	0.00
02/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	727	1	1	1	0.00
02/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
02/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
02/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
02/01/2014	2050 On 06-February-14			Bond Future	113.40	113.3942	113.3969	113.3942	472.00
02/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	3397	3	3	3	0.00
02/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	3387	3	3	3	0.00
02/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	3407	3	3	3	0.00
02/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
02/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
02/01/2014	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
02/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	AL37 On 06-February-14			Index Future	412.88	414.0220	412.8760	414.0220	0.00
02/01/2014	AL37 On 08-May-14			Index Future	418.31	419.4660	418.3060	419.4660	0.00
02/01/2014	AL7T On 06-February-14			Index Future	486.33	488.2290	486.3270	488.2290	1.00
02/01/2014	AL7T On 08-May-14			Index Future	492.72	494.6480	492.7230	494.6480	0.00
02/01/2014	ALBI On 06-February-14			Index Future	437.26	438.9650	437.2630	438.9650	802.00
02/01/2014	ALBI On 08-May-14			Index Future	443.01	444.7370	443.0130	444.7370	35.00
02/01/2014	ALBI On 07-August-14			Index Future	449.01	450.7670	449.0130	450.7670	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
02/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	C213 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
02/01/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2014	EL28 On 06-February-14			Bond Future	114.17	114.1670	114.1698	114.1670	0.00
02/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	3180	3	3	3	0.00
02/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	3160	3	3	3	0.00
02/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	3170	3	3	3	0.00
02/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
02/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
02/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
02/01/2014	ES33 On 06-February-14			Bond Future	9.80	83.6925	83.2202	83.6925	6,292.00
02/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
02/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
02/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
02/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	1840	1	2	1	0.00
02/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	1765	1	2	1	0.00
02/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	1916	1	2	1	0.00
02/01/2014	ES33 On 08-May-14			Bond Future	9.92	81.0109	80.5326	81.0109	0.00
02/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
02/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
02/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
02/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2718	2	3	2	0.00
02/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2643	2	3	2	0.00
02/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2794	2	3	2	0.00
02/01/2014	GOVI On 06-February-14			GOVI	436.75	438.3820	436.7470	438.3820	477.00
02/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	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
02/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
02/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
02/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	32430	2	3	2	0.00
02/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	32630	2	3	2	0.00
02/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	32530	2	3	2	0.00
02/01/2014	GOVI On 08-May-14			GOVI	442.49	444.1460	442.4900	444.1460	0.00
02/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	4800	2	0	2	0.00
02/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	4900	2	0	2	0.00
02/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	5000	2	1	2	0.00
02/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
02/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
02/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
02/01/2014	GOVI On 07-August-14			GOVI	448.48	450.1690	448.4830	450.1690	0.00
02/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
02/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
02/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
02/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	115070	10	12	10	0.00
02/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	115270	10	12	10	0.00
02/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	115170	10	12	10	0.00
02/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/01/2014	IGOV On 06-February-14			Index Future	201.95	201.9430	201.9480	201.9430	1,333.00
02/01/2014	IGOV On 08-May-14			Index Future	204.63	204.6230	204.6280	204.6230	7.00
02/01/2014	ILBI On 06-February-14			Index Future	546.63	546.6480	546.6290	546.6480	190.00
02/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
02/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/01/2014	JBAF On 15-January-14			Jibar Tradeable Future	5.24	94.7700	94.7600	94.7700	1,000.00
02/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.29	94.7400	94.7100	94.7400	0.00
02/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.36	94.6700	94.6400	94.6700	0.00
02/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.43	94.6100	94.5700	94.6100	0.00
02/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.55	94.4900	94.4500	94.4900	0.00
02/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.65	94.4100	94.3500	94.4100	1,000.00
02/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	5.98	94.0600	94.0200	94.0600	1,000.00
02/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.33	93.7000	93.6700	93.7000	0.00
02/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.66	93.3800	93.3400	93.3800	150.00
02/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.97	93.0800	93.0300	93.0800	3,200.00
02/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.25	92.8000	92.7500	92.8000	0.00
02/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.52	92.5300	92.4800	92.5300	0.00
02/01/2014	R023 On 06-February-14			Bond Future	8.01	102.3158	101.8747	102.3158	11,257.00
02/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	991	1	1	1	0.00
02/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	927	0	1	0	0.00
02/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	1055	1	1	1	0.00
02/01/2014	R023 On 08-May-14			Bond Future	8.11	99.7446	99.2979	99.7446	0.00
02/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	3129	3	3	3	0.00
02/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	3193	3	3	3	0.00
02/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	3257	3	3	3	0.00
02/01/2014	R157 On 06-February-14			Bond Future	6.30	116.4000	116.2659	116.4000	32,191.00
02/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	31	0	0	0	0.00
02/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	35	0	0	0	0.00
02/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	33	0	0	0	0.00
02/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	1078	1	1	1	0.00

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02/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	1092	1	1	1	0.00
02/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	1063	1	1	1	0.00
02/01/2014	R157 On 08-May-14			Bond Future	6.50	111.1229	110.9873	111.1229	0.00
02/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	63	0	0	0	0.00
02/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	62	0	0	0	0.00
02/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	61	0	0	0	0.00
02/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	1829	2	2	2	0.00
02/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	1816	2	2	2	0.00
02/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	1841	2	2	2	0.00
02/01/2014	R157 On 07-August-14			Bond Future	6.74	112.6302	112.4909	112.6302	0.00
02/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	643	1	1	1	0.00
02/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	649	1	1	1	0.00
02/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	654	1	1	1	0.00
02/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	644	1	1	1	0.00
02/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	639	1	1	1	0.00
02/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	633	1	1	1	0.00
02/01/2014	R157 On 06-November-14			Bond Future	7.09	107.3939	107.2543	107.3939	0.00
02/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	324	0	0	0	0.00
02/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	321	0	0	0	0.00
02/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	327	0	0	0	0.00
02/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	1071	1	1	1	0.00
02/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	1083	1	1	1	0.00
02/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	1077	1	1	1	0.00
02/01/2014	R186 On 06-February-14			Bond Future	8.33	118.9422	118.4198	118.9422	61,546.00
02/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	404	1	0	1	0.00
02/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	4304	5	4	5	0.00
02/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	390	1	0	1	0.00
02/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	418	1	0	1	0.00
02/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	5598	5	6	5	0.00
02/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	5520	5	6	5	0.00
02/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	711	1	1	1	250.00
02/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	5677	5	6	5	0.00
02/01/2014	R186 On 08-May-14			Bond Future	8.43	120.5060	119.9770	120.5060	740.00
02/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	596	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	4326	5	4	5	0.00
02/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	607	1	1	1	0.00
02/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	8225	9	8	9	0.00
02/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	3297	4	3	4	8,000.00
02/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	586	1	1	1	0.00
02/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	1187	1	1	1	1,933.00
02/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	6812	7	7	7	0.00
02/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	12745	12	13	12	0.00
02/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	3747	4	4	4	1,933.00
02/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	12658	12	13	12	0.00
02/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	2113	2	2	2	400.00
02/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	1545	1	2	1	8,000.00
02/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	12832	12	13	12	0.00
02/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	9509	9	10	9	0.00
02/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	4858	5	5	5	0.00
02/01/2014	R186 On 07-August-14			Bond Future	8.53	116.8497	116.3117	116.8497	0.00
02/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	3923	4	4	4	0.00
02/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	3997	4	4	4	0.00
02/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	3960	4	4	4	0.00
02/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	6613	7	7	7	0.00
02/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	5874	6	6	6	0.00
02/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	5971	6	6	6	0.00
02/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	5922	6	6	6	0.00
02/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	3458	3	3	3	840.00
02/01/2014	R186 On 06-November-14			Bond Future	8.63	118.4808	117.9369	118.4808	0.00
02/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	8013	8	8	8	0.00
02/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	3812	4	4	4	0.00
02/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	3878	4	4	4	0.00
02/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	3845	4	4	4	0.00
02/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	7867	8	8	8	0.00
02/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	7920	8	8	8	0.00
02/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	7815	8	8	8	0.00
02/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	3765	4	4	4	2,010.00
02/01/2014	R197 On 06-February-14			Bond Future	277.14	277.1380	277.1402	277.1380	2,049.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	2860	3	3	3	0.00
02/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	2870	3	3	3	0.00
02/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	2850	3	3	3	0.00
02/01/2014	R201 On 06-February-14			Bond Future	5.06	104.3727	104.2958	104.3727	0.00
02/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	242	0	0	0	0.00
02/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	248	0	0	0	0.00
02/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	254	0	0	0	0.00
02/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	87	0	0	0	0.00
02/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	84	0	0	0	0.00
02/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	90	0	0	0	0.00
02/01/2014	R201 On 08-May-14			Bond Future	4.96	105.7450	105.6674	105.7450	0.00
02/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	177	0	0	0	0.00
02/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	180	0	0	0	0.00
02/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	175	0	0	0	0.00
02/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	305	0	0	0	0.00
02/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	301	0	0	0	0.00
02/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	308	0	0	0	0.00
02/01/2014	R201 On 07-August-14			Bond Future	4.57	102.7702	102.6900	102.7702	0.00
02/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	366	0	0	0	0.00
02/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	371	0	0	0	0.00
02/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	369	0	0	0	0.00
02/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	106	0	0	0	0.00
02/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	105	0	0	0	0.00
02/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	104	0	0	0	0.00
02/01/2014	R202 On 06-February-14			Bond Future	214.12	214.1163	214.1201	214.1163	44,679.00
02/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	5130	5	5	5	0.00
02/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	5110	5	5	5	0.00
02/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	5120	5	5	5	0.00
02/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
02/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
02/01/2014	R203 On 06-February-14			Bond Future	7.06	107.3392	107.0964	107.3392	10,389.00
02/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	4	0	0	0	16.00
02/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	16	0	0	0	0.00
02/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	321	0	0	0	13.00
02/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	14	0	0	0	0.00
02/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	15	0	0	0	0.00
02/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	3629	3	4	3	0.00
02/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	3008	3	3	3	0.00
02/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	2944	3	3	3	0.00
02/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	1030	1	1	1	0.00
02/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	2976	3	3	3	0.00
02/01/2014	R203 On 08-May-14			Bond Future	7.21	104.5903	104.3446	104.5903	0.00
02/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	77	0	0	0	0.00
02/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	685	1	1	1	29.00
02/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	73	0	0	0	0.00
02/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	75	0	0	0	0.00
02/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	1471	2	1	2	16.00
02/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	4569	4	5	4	0.00
02/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	908	1	1	1	0.00
02/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	4540	4	5	4	0.00
02/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	4510	4	5	4	0.00
02/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	1795	2	2	2	0.00
02/01/2014	R203 On 07-August-14			Bond Future	7.37	106.0088	105.7581	106.0088	0.00
02/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	1349	1	1	1	0.00
02/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	1336	1	1	1	0.00
02/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	1322	1	1	1	0.00
02/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	799	1	1	1	46.00
02/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	1517	1	2	1	0.00
02/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	1503	1	2	1	0.00
02/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	1532	1	2	1	0.00
02/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	2264	2	2	2	0.00
02/01/2014	R203 On 06-November-14			Bond Future	7.54	103.3276	103.0748	103.3276	0.00
02/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	843	1	1	1	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	860	1	1	1	0.00
02/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	852	1	1	1	0.00
02/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	2639	2	3	2	0.00
02/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	2605	2	3	2	0.00
02/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	2622	2	3	2	0.00
02/01/2014	R204 On 06-February-14			Bond Future	7.31	104.2274	103.9172	104.2274	29,549.00
02/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	30	0	0	0	0.00
02/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	32	0	0	0	0.00
02/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	33	0	0	0	0.00
02/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	3834	4	4	4	0.00
02/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	3793	4	4	4	0.00
02/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	3876	4	4	4	0.00
02/01/2014	R204 On 08-May-14			Bond Future	7.44	105.5977	105.2838	105.5977	0.00
02/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	146	0	0	0	0.00
02/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	142	0	0	0	0.00
02/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	149	0	0	0	0.00
02/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	5734	5	6	5	0.00
02/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	5773	5	6	5	0.00
02/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	5696	5	6	5	0.00
02/01/2014	R204 On 07-August-14			Bond Future	7.57	102.9989	102.6791	102.9989	0.00
02/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1843	2	2	2	0.00
02/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	2477	3	2	3	0.00
02/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1860	2	2	2	0.00
02/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1825	2	2	2	0.00
02/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	1719	2	2	2	530.00
02/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	2320	2	2	2	0.00
02/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	2281	2	2	2	0.00
02/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	2301	2	2	2	0.00
02/01/2014	R204 On 06-November-14			Bond Future	7.71	104.4365	104.1136	104.4365	0.00
02/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	1378	2	1	2	0.00
02/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	1390	2	1	2	0.00
02/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	2981	3	3	3	0.00
02/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	1365	1	1	1	0.00
02/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	3896	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	2014	2	2	2	1,270.00
02/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	3873	4	4	4	0.00
02/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	3920	4	4	4	0.00
02/01/2014	R207 On 06-February-14			Bond Future	7.60	99.2102	98.8827	99.2102	22,098.00
02/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	44	0	0	0	0.00
02/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	42	0	0	0	0.00
02/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	46	0	0	0	0.00
02/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	4593	4	5	4	0.00
02/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	4641	4	5	4	0.00
02/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	4546	4	5	4	0.00
02/01/2014	R207 On 08-May-14			Bond Future	7.73	100.5147	100.1831	100.5147	0.00
02/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	159	0	0	0	0.00
02/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	162	0	0	0	0.00
02/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	156	0	0	0	0.00
02/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	7285	7	7	7	0.00
02/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	7331	7	7	7	0.00
02/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	7240	7	7	7	0.00
02/01/2014	R207 On 07-August-14			Bond Future	7.86	98.2376	97.8999	98.2376	0.00
02/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	2136	2	2	2	0.00
02/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	2175	2	2	2	0.00
02/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	2156	2	2	2	0.00
02/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	2834	3	3	3	0.00
02/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	2857	3	3	3	0.00
02/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	2810	3	3	3	0.00
02/01/2014	R207 On 06-November-14			Bond Future	7.98	99.6088	99.2678	99.6088	0.00
02/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1860	2	2	2	0.00
02/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1829	2	2	2	0.00
02/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1844	2	2	2	0.00
02/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	4509	4	5	4	0.00
02/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	4482	4	4	4	0.00
02/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	4455	4	4	4	0.00
02/01/2014	R208 On 06-February-14			Bond Future	7.77	97.3444	96.9780	97.3444	11,157.00
02/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	26	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
02/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	29	0	0	0	0.00
02/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	27	0	0	0	0.00
02/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	5523	5	6	5	0.00
02/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	5469	5	5	5	0.00
02/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	5578	5	6	5	0.00
02/01/2014	R208 On 08-May-14			Bond Future	7.88	95.2283	94.8574	95.2283	0.00
02/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	137	0	0	0	0.00
02/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	144	0	0	0	0.00
02/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	141	0	0	0	0.00
02/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	8602	8	9	8	0.00
02/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	8496	8	8	8	0.00
02/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	8549	8	9	8	0.00
02/01/2014	R208 On 07-August-14			Bond Future	8.00	96.5199	96.1424	96.5199	0.00
02/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	2227	2	2	2	0.00
02/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	3436	4	3	4	0.00
02/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	2205	2	2	2	0.00
02/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	2250	2	2	2	0.00
02/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	2060	2	2	2	630.00
02/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	3185	3	3	3	0.00
02/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	3158	3	3	3	0.00
02/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	3212	3	3	3	0.00
02/01/2014	R208 On 06-November-14			Bond Future	8.11	94.4703	94.0889	94.4703	0.00
02/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1755	2	2	2	0.00
02/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1789	2	2	2	0.00
02/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1772	2	2	2	0.00
02/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	4115	4	4	4	0.00
02/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	4945	5	5	5	0.00
02/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	2305	2	2	2	1,520.00
02/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	4977	5	5	5	0.00
02/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	4913	5	5	5	0.00
02/01/2014	R209 On 06-February-14			Bond Future	9.13	75.5873	75.1067	75.5873	23,535.00
02/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	403	1	0	1	0.00
02/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	429	1	0	1	0.00
02/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	416	1	0	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
02/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	4982	5	5	5	0.00
02/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	4846	4	5	4	0.00
02/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	4914	5	5	5	0.00
02/01/2014	R209 On 08-May-14			Bond Future	9.23	73.4367	72.9499	73.4367	0.00
02/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	5035	5	5	5	0.00
02/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	489	1	0	1	0.00
02/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	4497	5	4	5	0.00
02/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	480	1	0	1	0.00
02/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	5553	6	6	6	0.00
02/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	1412	2	1	2	640.00
02/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	2704	3	3	3	640.00
02/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	5998	6	6	6	0.00
02/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	471	1	0	1	0.00
02/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	11652	11	12	11	0.00
02/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2547	2	3	2	640.00
02/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	11733	11	12	11	0.00
02/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2189	2	2	2	883.00
02/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	11570	11	12	11	0.00
02/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4371	4	4	4	0.00
02/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	1897	2	2	2	7,262.00
02/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1678	2	2	2	10,000.00
02/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	6996	7	7	7	0.00
02/01/2014	R209 On 07-August-14			Bond Future	9.32	74.4327	73.9382	74.4327	0.00
02/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3637	4	4	4	0.00
02/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3668	4	4	4	0.00
02/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3606	4	4	4	0.00
02/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	5550	5	6	5	0.00
02/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	5637	5	6	5	0.00
02/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	5593	5	6	5	0.00
02/01/2014	R209 On 06-November-14			Bond Future	9.41	72.3266	71.8263	72.3266	0.00
02/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	3939	4	4	4	0.00
02/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	3998	4	4	4	0.00
02/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	3968	4	4	4	0.00
02/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	6991	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	6901	7	7	7	0.00
02/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	6946	7	7	7	0.00
02/01/2014	R210 On 06-February-14			Bond Future	161.51	161.5055	161.5082	161.5055	1,319.00
02/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	18	0	0	0	0.00
02/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	8	0	0	0	0.00
02/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
02/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
02/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	2	0	0	0	0.00
02/01/2014	R211 On 06-February-14			Bond Future	129.06	129.0623	129.0581	129.0623	2,022.00
02/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	48	0	0	0	0.00
02/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	58	0	0	0	0.00
02/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	68	0	0	0	0.00
02/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
02/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
02/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
02/01/2014	R212 On 06-February-14			Bond Future	131.28	131.2764	131.2768	131.2764	21,791.00
02/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	1713	2	2	2	0.00
02/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	1733	2	2	2	0.00
02/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	1723	2	2	2	0.00
02/01/2014	R213 On 06-February-14			Bond Future	8.93	86.8505	86.3959	86.8505	21,529.00
02/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	380	0	0	0	0.00
02/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	368	0	0	0	0.00
02/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	356	0	0	0	0.00
02/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	5390	5	5	5	0.00
02/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	5320	5	5	5	0.00
02/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	5461	5	5	5	0.00
02/01/2014	R213 On 08-May-14			Bond Future	9.03	84.4550	83.9945	84.4550	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
02/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	528	1	1	1	0.00
02/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	519	1	1	1	0.00
02/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	538	1	1	1	0.00
02/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	11836	11	12	11	0.00
02/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	11917	12	12	12	0.00
02/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	11756	11	12	11	0.00
02/01/2014	R213 On 07-August-14			Bond Future	9.13	85.6003	85.1323	85.6003	0.00
02/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	3724	4	4	4	0.00
02/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	3787	4	4	4	0.00
02/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	3756	4	4	4	0.00
02/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	5837	6	6	6	0.00
02/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	5793	6	6	6	0.00
02/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	5881	6	6	6	0.00
02/01/2014	R213 On 06-November-14			Bond Future	9.23	83.2567	82.7834	83.2567	0.00
02/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	4146	4	4	4	0.00
02/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	4207	4	4	4	0.00
02/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	4176	4	4	4	0.00
02/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	6958	7	7	7	0.00
02/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	7003	7	7	7	0.00
02/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	6913	7	7	7	0.00
02/01/2014	R214 On 06-February-14			Bond Future	9.23	76.4202	75.9233	76.4202	5,455.00
02/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	1249	2	1	2	0.00
02/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	1221	1	1	1	0.00
02/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	1193	1	1	1	0.00
02/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	3027	3	3	3	0.00
02/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	3079	3	3	3	0.00
02/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2976	3	3	3	0.00
02/01/2014	R214 On 08-May-14			Bond Future	9.32	74.1402	73.6370	74.1402	0.00
02/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	2672	3	3	3	0.00
02/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	2703	3	3	3	0.00
02/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	2642	3	3	3	0.00
02/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	5124	5	5	5	0.00
02/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	5173	5	5	5	0.00
02/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	5222	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2014	R248 On 06-February-14			Bond Future	9.29	99.0647	98.4280	99.0647	12,135.00
02/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	1969	1	2	1	0.00
02/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	1867	1	2	1	0.00
02/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	1766	1	2	1	0.00
02/01/2014	R248 On 08-May-14			Bond Future	9.38	95.9453	95.3006	95.9453	1,375.00
02/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
02/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	3287	3	3	3	0.00
02/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	3185	3	3	3	0.00
02/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	3389	3	3	3	0.00