



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 01/04/2014 To: 01/04/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	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
01/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	2025 On 08-May-14			Bond Future	112.68	112.4452	112.6765	112.4452	0.00
01/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	1666	1	2	1	0.00
01/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	1686	1	2	1	0.00
01/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	1676	1	2	1	0.00
01/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2025 On 07-August-14			Bond Future	113.21	112.9747	113.2089	112.9747	0.00
01/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	4219	4	4	4	0.00
01/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	4199	4	4	4	0.00
01/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	4209	4	4	4	0.00
01/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2030 On 08-May-14			Bond Future	8.92	95.2810	94.5640	95.2810	1,991.00
01/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	658	1	1	1	0.00
01/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	579	1	1	1	0.00
01/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	736	1	1	1	0.00
01/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2030 On 07-August-14			Bond Future	9.01	92.6653	91.9374	92.6653	0.00
01/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	1	0	1	0.00
01/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	24	1	0	1	0.00
01/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	1	0	1	0.00
01/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	54	0	0	0	0.00
01/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	132	0	0	0	0.00
01/04/2014	2030 On 06-November-14			Bond Future	9.09	94.0865	93.3457	94.0865	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
01/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
01/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
01/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
01/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	748	0	1	0	0.00
01/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	593	0	1	0	0.00
01/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	670	0	1	0	0.00
01/04/2014	2037 On 08-May-14			Bond Future	9.09	97.5834	96.7092	97.5834	5,914.00
01/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	2464	3	2	3	0.00
01/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	2638	4	3	4	0.00
01/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	2551	3	3	3	0.00
01/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2037 On 07-August-14			Bond Future	9.18	94.7509	93.8634	94.7509	3,280.00
01/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
01/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
01/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
01/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	1254	0	1	0	0.00
01/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	1163	0	1	0	0.00
01/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	1071	0	1	0	0.00
01/04/2014	2037 On 06-November-14			Bond Future	9.25	96.0872	95.1843	96.0872	0.00
01/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	3728	5	4	5	0.00
01/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	3811	5	4	5	0.00
01/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	3894	5	4	5	0.00
01/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2038 On 08-May-14			Bond Future	113.31	112.4653	113.3099	112.4653	367.00
01/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	4310	3	4	3	0.00
01/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	4300	3	4	3	0.00
01/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	4320	3	4	3	0.00
01/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2038 On 08-May-14	109.01	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
01/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2038 On 07-August-14			Bond Future	113.71	112.8544	113.7109	112.8544	0.00
01/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	7701	7	8	7	0.00
01/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	7711	7	8	7	0.00
01/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	7721	7	8	7	0.00
01/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2046 On 08-May-14			Bond Future	110.18	110.1622	110.1764	110.1622	5,218.00
01/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	5826	6	6	6	0.00
01/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	5816	6	6	6	0.00
01/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	5836	6	6	6	0.00
01/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2046 On 07-August-14			Bond Future	111.80	111.7851	111.7990	111.7851	0.00
01/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	7359	7	7	7	0.00
01/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	7349	7	7	7	0.00
01/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	7369	7	7	7	0.00
01/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2046 On 06-November-14			Bond Future	112.18	112.1694	112.1814	112.1694	0.00
01/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	7751	8	8	8	0.00
01/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	7731	8	8	8	0.00
01/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	7741	8	8	8	0.00
01/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2050 On 08-May-14			Bond Future	118.75	118.7346	118.7498	118.7346	680.00
01/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	3760	4	4	4	0.00
01/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	3740	4	4	4	0.00
01/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	3750	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
01/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2050 On 07-August-14			Bond Future	119.09	119.0758	119.0910	119.0758	0.00
01/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	7091	7	7	7	0.00
01/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	7101	7	7	7	0.00
01/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	7081	7	7	7	0.00
01/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
01/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
01/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	AL12 On 08-May-14			Index Future	483.07	486.7550	483.0730	486.7550	0.00
01/04/2014	AL12 On 07-August-14			Index Future	490.12	493.8610	490.1230	493.8610	0.00
01/04/2014	AL12 On 06-November-14			Index Future	497.62	501.4250	497.6210	501.4250	0.00
01/04/2014	AL37 On 08-May-14			Index Future	411.58	412.1840	411.5790	412.1840	0.00
01/04/2014	AL37 On 07-August-14			Index Future	417.59	418.2010	417.5860	418.2010	0.00
01/04/2014	AL7T On 08-May-14			Index Future	482.77	484.9470	482.7700	484.9470	1.00
01/04/2014	AL7T On 07-August-14			Index Future	489.82	492.0270	489.8150	492.0270	0.00
01/04/2014	ALBI On 08-May-14			Index Future	441.18	443.0970	441.1790	443.0970	704.00
01/04/2014	ALBI On 07-August-14			Index Future	447.62	449.5650	447.6170	449.5650	0.00
01/04/2014	ALBI On 06-November-14			Index Future	454.47	456.4510	454.4650	456.4510	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
01/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2014	EL28 On 08-May-14			Bond Future	117.73	117.7099	117.7250	117.7099	0.00
01/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	3735	4	4	4	0.00
01/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	3715	4	4	4	0.00
01/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	3725	4	4	4	0.00
01/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
01/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
01/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
01/04/2014	EL28 On 07-August-14			Bond Future	119.46	119.4442	119.4589	119.4442	0.00
01/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	5449	5	5	5	0.00
01/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	5459	5	5	5	0.00
01/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	5469	5	5	5	0.00
01/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
01/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
01/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
01/04/2014	ES33 On 08-May-14			Bond Future	9.70	82.8730	82.1670	82.8730	6,292.00
01/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
01/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
01/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
01/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1084	0	1	0	0.00
01/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1159	0	1	0	0.00
01/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1009	0	1	0	0.00
01/04/2014	ES33 On 07-August-14			Bond Future	9.80	83.9755	83.2586	83.9755	0.00
01/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2559	3	3	3	0.00
01/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2490	3	2	3	0.00
01/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2421	3	2	3	0.00
01/04/2014	ES33 On 07-August-14	10.15	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
01/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
01/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
01/04/2014	ES33 On 06-November-14			Bond Future	9.90	81.4791	80.7498	81.4791	0.00
01/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2718	3	3	3	0.00
01/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2785	4	3	4	0.00
01/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2852	4	3	4	0.00
01/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
01/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
01/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
01/04/2014	GOVI On 08-May-14			GOVI	439.98	441.7210	439.9820	441.7210	318.00
01/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
01/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
01/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
01/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	20180	0	2	0	0.00
01/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	20280	0	2	0	0.00
01/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	20080	0	2	0	0.00
01/04/2014	GOVI On 07-August-14			GOVI	446.40	448.1700	446.4030	448.1700	220.00
01/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
01/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
01/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
01/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	135870	12	14	12	0.00
01/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	136070	12	14	12	0.00
01/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	135970	12	14	12	0.00
01/04/2014	GOVI On 06-November-14			GOVI	453.23	455.0330	453.2320	455.0330	0.00
01/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	42420	6	4	6	0.00
01/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	42220	6	4	6	0.00
01/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	42320	6	4	6	0.00
01/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
01/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
01/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
01/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/04/2014	IGOV On 08-May-14			Index Future	205.47	205.3130	205.4710	205.3130	1,266.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2014	IGOV On 07-August-14			Index Future	208.50	208.3360	208.4950	208.3360	90.00
01/04/2014	IGOV On 06-November-14			Index Future	211.71	211.5510	211.7090	211.5510	0.00
01/04/2014	ILBI On 08-May-14			Index Future	556.18	556.2630	556.1780	556.2630	0.00
01/04/2014	ILBI On 07-August-14			Index Future	564.20	564.2820	564.1950	564.2820	210.00
01/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/04/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.74	94.2600	94.2600	94.2600	0.00
01/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.81	94.1800	94.1900	94.1800	2,000.00
01/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.05	93.9500	93.9500	93.9500	2,000.00
01/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.11	93.8800	93.8900	93.8800	1,500.00
01/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	700.00
01/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.38	93.6100	93.6200	93.6100	1,000.00
01/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.83	93.1700	93.1700	93.1700	0.00
01/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.14	92.8400	92.8600	92.8400	2,850.00
01/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.41	92.5800	92.5900	92.5800	5,000.00
01/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.60	92.3800	92.4000	92.3800	0.00
01/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.77	92.2100	92.2300	92.2100	0.00
01/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.94	92.0400	92.0600	92.0400	0.00
01/04/2014	R023 On 08-May-14			Bond Future	8.42	97.9097	97.4596	97.9097	12,906.00
01/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	67	0	0	0	0.00
01/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	70	0	0	0	0.00
01/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	64	0	0	0	0.00
01/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	5038	5	5	5	0.00
01/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	5098	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
01/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	5159	5	5	5	0.00
01/04/2014	R023 On 07-August-14			Bond Future	8.52	99.2285	98.7709	99.2285	0.00
01/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2270	3	2	3	0.00
01/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2327	3	2	3	0.00
01/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2298	3	2	3	0.00
01/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	2360	2	2	2	0.00
01/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	2419	2	2	2	0.00
01/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	2389	2	2	2	0.00
01/04/2014	R023 On 06-November-14			Bond Future	8.61	96.8294	96.3631	96.8294	0.00
01/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3096	3	3	3	0.00
01/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3125	3	3	3	0.00
01/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	3067	3	3	3	0.00
01/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	3172	3	3	3	0.00
01/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	3144	3	3	3	0.00
01/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	3200	3	3	3	0.00
01/04/2014	R157 On 08-May-14			Bond Future	6.88	110.4550	110.4729	110.4550	22,838.00
01/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2281	2	2	2	0.00
01/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2295	2	2	2	0.00
01/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2267	2	2	2	0.00
01/04/2014	R157 On 07-August-14			Bond Future	7.11	112.0685	112.0862	112.0685	13,000.00
01/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	203	0	0	0	0.00
01/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	207	0	0	0	0.00
01/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	211	0	0	0	0.00
01/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	609	1	1	1	0.00
01/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	602	1	1	1	0.00
01/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	594	1	1	1	0.00
01/04/2014	R157 On 06-November-14			Bond Future	7.41	106.9725	106.9884	106.9725	0.00
01/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	82	0	0	0	0.00
01/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	81	0	0	0	0.00
01/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	83	0	0	0	0.00
01/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	1094	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
01/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	1108	1	1	1	0.00
01/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	1101	1	1	1	0.00
01/04/2014	R186 On 08-May-14			Bond Future	8.51	119.9307	119.2941	119.9307	51,609.00
01/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	5122	6	5	6	0.00
01/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	1304	2	1	2	1,000.00
01/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	3	0	0	0	0.00
01/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	3	0	0	0	0.00
01/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	1684	2	2	2	900.00
01/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	9835	10	10	10	0.00
01/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	3	0	0	0	0.00
01/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	3199	4	3	4	0.00
01/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	847	1	1	1	10,000.00
01/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	6176	7	6	7	0.00
01/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	4448	5	4	5	0.00
01/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	2913	3	3	3	6,000.00
01/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	35	0	0	0	1,933.00
01/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	1788	2	2	2	1,933.00
01/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	12737	12	13	12	0.00
01/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	2257	2	2	2	0.00
01/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	12835	12	13	12	0.00
01/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	308	0	0	0	1,500.00
01/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	432	0	0	0	400.00
01/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	9039	8	9	8	0.00
01/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	3090	3	3	3	0.00
01/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	931	1	1	1	0.00
01/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	12932	12	13	12	0.00
01/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	806	1	1	1	900.00
01/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	179	0	0	0	10,000.00
01/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	20	0	0	0	6,000.00
01/04/2014	R186 On 07-August-14			Bond Future	8.60	116.3894	115.7430	116.3894	100.00
01/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	2159	2	2	2	0.00
01/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	2222	3	2	3	0.00
01/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	2190	2	2	2	0.00
01/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	4762	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
01/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	4668	4	5	4	0.00
01/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	4775	4	5	4	0.00
01/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	4721	4	5	4	0.00
01/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	2176	2	2	2	840.00
01/04/2014	R186 On 06-November-14			Bond Future	8.69	118.1739	117.5155	118.1739	0.00
01/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	6655	7	7	7	0.00
01/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2560	3	3	3	0.00
01/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2617	3	3	3	0.00
01/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2588	3	3	3	0.00
01/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	7032	7	7	7	0.00
01/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	7088	7	7	7	0.00
01/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	6975	7	7	7	0.00
01/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2828	3	3	3	2,010.00
01/04/2014	R197 On 08-May-14			Bond Future	280.12	280.0881	280.1205	280.0881	1,912.00
01/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	30110	30	30	30	0.00
01/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	30130	30	30	30	0.00
01/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	30120	30	30	30	0.00
01/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R197 On 07-August-14			Bond Future	278.43	278.3944	278.4259	278.3944	0.00
01/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	8426	8	8	8	0.00
01/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	8436	8	8	8	0.00
01/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	8416	8	8	8	0.00
01/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R201 On 08-May-14			Bond Future	6.43	104.7757	104.7848	104.7757	0.00
01/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	1016	1	1	1	0.00
01/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	1004	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
01/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	1010	1	1	1	0.00
01/04/2014	R201 On 07-August-14			Bond Future	6.76	101.8952	101.9040	101.8952	0.00
01/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	66	0	0	0	0.00
01/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	64	0	0	0	0.00
01/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	65	0	0	0	0.00
01/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	590	1	1	1	0.00
01/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	588	1	1	1	0.00
01/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	585	1	1	1	0.00
01/04/2014	R202 On 08-May-14			Bond Future	218.36	218.3379	218.3647	218.3379	44,663.00
01/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	4936	5	5	5	0.00
01/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	4943	5	5	5	0.00
01/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	4949	5	5	5	0.00
01/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	1578	2	2	2	0.00
01/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	1581	2	2	2	0.00
01/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	1575	2	2	2	0.00
01/04/2014	R202 On 07-August-14			Bond Future	218.49	218.4628	218.4892	218.4628	0.00
01/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	12170	12	12	12	0.00
01/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	12162	12	12	12	0.00
01/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	12155	12	12	12	0.00
01/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	1673	2	2	2	0.00
01/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	1675	2	2	2	0.00
01/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	1671	2	2	2	0.00
01/04/2014	R203 On 08-May-14			Bond Future	7.65	103.0859	103.0456	103.0859	16,949.00
01/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	32	0	0	0	29.00
01/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	295	0	0	0	16.00
01/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5795	6	6	6	0.00
01/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	1031	1	1	1	0.00
01/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5732	6	6	6	0.00
01/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2441	2	2	2	0.00
01/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5764	6	6	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
01/04/2014	R203 On 07-August-14			Bond Future	7.81	104.5918	104.5504	104.5918	0.00
01/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	490	1	0	1	0.00
01/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	481	0	0	0	0.00
01/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	473	0	0	0	0.00
01/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	198	0	0	0	46.00
01/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1870	2	2	2	0.00
01/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1851	2	2	2	0.00
01/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1890	2	2	2	0.00
01/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2871	3	3	3	0.00
01/04/2014	R203 On 06-November-14			Bond Future	7.97	102.0308	101.9869	102.0308	0.00
01/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	423	0	0	0	14.00
01/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	350	0	0	0	45.00
01/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	360	0	0	0	0.00
01/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	355	0	0	0	0.00
01/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2944	3	3	3	0.00
01/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	3234	3	3	3	0.00
01/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	3192	3	3	3	0.00
01/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	3213	3	3	3	0.00
01/04/2014	R203 On 05-February-15			Bond Future	8.14	103.6554	103.6100	103.6554	0.00
01/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	1041	1	1	1	55.00
01/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1786	2	2	2	0.00
01/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1773	2	2	2	0.00
01/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1800	2	2	2	0.00
01/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1308	1	1	1	0.00
01/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1298	1	1	1	0.00
01/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	2085	2	2	2	0.00
01/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1318	1	1	1	0.00
01/04/2014	R204 On 08-May-14			Bond Future	7.88	103.6663	103.5743	103.6663	31,046.00
01/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	7340	7	7	7	0.00
01/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	7257	7	7	7	0.00
01/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	7298	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
01/04/2014	R204 On 07-August-14			Bond Future	8.02	101.1478	101.0540	101.1478	300.00
01/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	998	1	1	1	0.00
01/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	600	1	1	1	0.00
01/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	580	1	1	1	0.00
01/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	590	1	1	1	0.00
01/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1866	2	2	2	530.00
01/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2700	3	3	3	0.00
01/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2646	3	3	3	0.00
01/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2673	3	3	3	0.00
01/04/2014	R204 On 06-November-14			Bond Future	8.15	102.6984	102.6014	102.6984	0.00
01/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	474	0	0	0	0.00
01/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	481	1	0	1	0.00
01/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1571	2	2	2	0.00
01/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	468	0	0	0	0.00
01/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4505	4	5	4	0.00
01/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	2116	2	2	2	1,270.00
01/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	4476	4	4	4	0.00
01/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4534	4	5	4	0.00
01/04/2014	R207 On 08-May-14			Bond Future	8.16	98.4513	98.2791	98.4513	19,048.00
01/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	9030	9	9	9	0.00
01/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	9079	9	9	9	0.00
01/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8982	9	9	9	0.00
01/04/2014	R207 On 07-August-14			Bond Future	8.29	96.2484	96.0733	96.2484	100.00
01/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	692	1	1	1	0.00
01/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	703	1	1	1	0.00
01/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	715	1	1	1	0.00
01/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	3208	3	3	3	0.00
01/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	3239	3	3	3	0.00
01/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	3177	3	3	3	0.00
01/04/2014	R207 On 06-November-14			Bond Future	8.41	97.7242	97.5446	97.7242	0.00
01/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	669	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
01/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	687	1	1	1	0.00
01/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	678	1	1	1	0.00
01/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	5072	5	5	5	0.00
01/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	5039	5	5	5	0.00
01/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	5006	5	5	5	0.00
01/04/2014	R208 On 08-May-14			Bond Future	8.29	93.1142	92.8446	93.1142	11,721.00
01/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	10477	10	10	10	0.00
01/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	10365	10	10	10	0.00
01/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	10421	10	10	10	0.00
01/04/2014	R208 On 07-August-14			Bond Future	8.40	94.4745	94.2005	94.4745	100.00
01/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	812	1	1	1	0.00
01/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	1650	2	2	2	0.00
01/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	799	1	1	1	0.00
01/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	826	1	1	1	0.00
01/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	2216	2	2	2	630.00
01/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	3712	4	4	4	0.00
01/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	3676	3	4	3	0.00
01/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	3748	4	4	4	0.00
01/04/2014	R208 On 06-November-14			Bond Future	8.51	92.5237	92.2438	92.5237	0.00
01/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	765	1	1	1	0.00
01/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	785	1	1	1	0.00
01/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	775	1	1	1	0.00
01/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2500	3	2	3	0.00
01/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	5794	6	6	6	0.00
01/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	2534	2	3	2	1,520.00
01/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	5833	6	6	6	0.00
01/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	5755	6	6	6	0.00
01/04/2014	R209 On 08-May-14			Bond Future	9.01	75.2306	74.5097	75.2306	25,078.00
01/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	4718	5	5	5	0.00
01/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	22	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
01/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	3977	5	4	5	0.00
01/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	21	0	0	0	0.00
01/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	20	0	0	0	0.00
01/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	6030	7	6	7	0.00
01/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	391	1	0	1	640.00
01/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	1612	2	2	2	640.00
01/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	5427	6	5	6	0.00
01/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	9544	9	10	9	0.00
01/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	313	0	0	0	883.00
01/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	9722	9	10	9	0.00
01/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	9633	9	10	9	0.00
01/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	467	0	0	0	640.00
01/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1720	1	2	1	0.00
01/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	4415	4	4	4	0.00
01/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	212	0	0	0	7,262.00
01/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	150	0	0	0	10,000.00
01/04/2014	R209 On 07-August-14			Bond Future	9.09	76.3296	75.5979	76.3296	100.00
01/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	3034	3	3	3	0.00
01/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	3070	3	3	3	0.00
01/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	2998	3	3	3	0.00
01/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	3293	3	3	3	0.00
01/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	3370	3	3	3	0.00
01/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	3331	3	3	3	0.00
01/04/2014	R209 On 06-November-14			Bond Future	9.16	74.3525	73.6083	74.3525	0.00
01/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	3662	4	4	4	0.00
01/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3695	4	4	4	0.00
01/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	3729	4	4	4	0.00
01/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	4933	5	5	5	0.00
01/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4849	4	5	4	0.00
01/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4890	5	5	5	0.00
01/04/2014	R210 On 08-May-14			Bond Future	163.51	163.4949	163.5148	163.4949	719.00
01/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	3515	3	4	3	0.00
01/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	3505	3	4	3	0.00
01/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	3525	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
01/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R210 On 07-August-14			Bond Future	165.92	165.9035	165.9228	165.9035	0.00
01/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	6923	7	7	7	0.00
01/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	6913	7	7	7	0.00
01/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	6933	7	7	7	0.00
01/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R211 On 08-May-14			Bond Future	127.67	127.6593	127.6714	127.6593	390.00
01/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2329	2	2	2	0.00
01/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2339	2	2	2	0.00
01/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2319	2	2	2	0.00
01/04/2014	R211 On 07-August-14			Bond Future	127.99	127.9757	127.9873	127.9757	0.00
01/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	13	0	0	0	0.00
01/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	23	0	0	0	0.00
01/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	3	0	0	0	0.00
01/04/2014	R212 On 08-May-14			Bond Future	132.09	131.6992	132.0858	131.6992	21,797.00
01/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	86	0	0	0	0.00
01/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	76	0	0	0	0.00
01/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	96	0	0	0	0.00
01/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R212 On 07-August-14			Bond Future	132.31	131.9224	132.3141	131.9224	0.00
01/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	3324	3	3	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
01/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	3304	3	3	3	0.00
01/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	3314	3	3	3	0.00
01/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R213 On 08-May-14			Bond Future	8.88	85.8541	85.1631	85.8541	21,707.00
01/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	11	0	0	0	0.00
01/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	10	0	0	0	0.00
01/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	12	0	0	0	0.00
01/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	10150	9	10	9	0.00
01/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	10239	10	10	10	0.00
01/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	10061	9	10	9	0.00
01/04/2014	R213 On 07-August-14			Bond Future	8.96	87.1082	86.4068	87.1082	0.00
01/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	2724	3	3	3	0.00
01/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	2794	3	3	3	0.00
01/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	2758	3	3	3	0.00
01/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3565	3	4	3	0.00
01/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3524	3	4	3	0.00
01/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3606	3	4	3	0.00
01/04/2014	R213 On 06-November-14			Bond Future	9.03	84.9016	84.1878	84.9016	0.00
01/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	3536	4	4	4	0.00
01/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	3602	4	4	4	0.00
01/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	3568	4	4	4	0.00
01/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	4946	5	5	5	0.00
01/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	4989	5	5	5	0.00
01/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	4904	5	5	5	0.00
01/04/2014	R214 On 08-May-14			Bond Future	9.09	76.2305	75.4387	76.2305	5,055.00
01/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	1385	2	1	2	0.00
01/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	1351	2	1	2	0.00
01/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	1420	2	1	2	0.00
01/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	2083	2	2	2	0.00
01/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	2039	2	2	2	0.00
01/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	2129	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2014	R214 On 07-August-14			Bond Future	9.16	77.2510	76.4473	77.2510	0.00
01/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	4985	6	5	6	0.00
01/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	4894	5	5	5	0.00
01/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	4939	5	5	5	0.00
01/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	2026	2	2	2	0.00
01/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	2078	2	2	2	0.00
01/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	2052	2	2	2	0.00
01/04/2014	R214 On 06-November-14			Bond Future	9.23	75.1479	74.3306	75.1479	0.00
01/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	6123	7	6	7	0.00
01/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	6166	7	6	7	0.00
01/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	6209	7	6	7	0.00
01/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	3111	3	3	3	0.00
01/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	3084	3	3	3	0.00
01/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	3140	3	3	3	0.00
01/04/2014	R248 On 08-May-14			Bond Future	9.16	98.3904	97.4296	98.3904	13,515.00
01/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
01/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	1158	0	1	0	0.00
01/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	1056	0	1	0	0.00
01/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	1260	0	1	0	0.00
01/04/2014	R248 On 07-August-14			Bond Future	9.24	99.7065	98.7312	99.7065	0.00
01/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	3871	5	4	5	0.00
01/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	3962	5	4	5	0.00
01/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	3779	5	4	5	0.00
01/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R248 On 06-November-14			Bond Future	9.32	96.8100	95.8181	96.8100	0.00
01/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	3780	5	4	5	0.00
01/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	3959	5	4	5	0.00
01/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	3870	5	4	5	0.00
01/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
01/04/2014	R248 On 06-November-14	9.74	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
01/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00