



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For February 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	2025 On 06-February-14			Bond Future	105.84	105.8437	105.8437	105.8437	0.00
11/02/2014	2025 On 08-May-14			Bond Future	108.48	108.4908	108.4835	108.4908	0.00
11/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	2506	2	2506	2	0.00
11/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	2516	3	2516	3	0.00
11/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	2526	3	2526	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
11/02/2014	2025 On 07-August-14			Bond Future	108.98	108.9899	108.9815	108.9899	0.00
11/02/2014	2025 On 07-August-14	108.99	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2025 On 07-August-14	109.01	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2025 On 07-August-14	109.00	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2025 On 07-August-14	109.01	Put	Bond Future	28	0	28	0	0.00
11/02/2014	2025 On 07-August-14	108.99	Put	Bond Future	8	0	8	0	0.00
11/02/2014	2025 On 07-August-14	109.00	Put	Bond Future	18	0	18	0	0.00
11/02/2014	2037 On 06-February-14			Bond Future	9.27	92.9827	9.2700	92.9827	0.00
11/02/2014	2037 On 08-May-14			Bond Future	9.45	93.3246	9.4496	93.3246	5,914.00
11/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	603	1	603	1	0.00
11/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	516	1	516	1	0.00
11/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	690	1	690	1	0.00
11/02/2014	2037 On 07-August-14			Bond Future	9.54	90.4477	9.5438	90.4477	3,280.00
11/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	4437	5	4437	5	0.00
11/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	4345	5	4345	5	0.00
11/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	4254	4	4254	4	0.00
11/02/2014	2037 On 06-November-14			Bond Future	9.62	91.7889	9.6213	91.7889	0.00
11/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	571	0	571	0	0.00
11/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	653	0	653	0	0.00
11/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	736	0	736	0	0.00
11/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2038 On 06-February-14			Bond Future	104.66	104.6628	104.6628	104.6628	0.00
11/02/2014	2038 On 08-May-14			Bond Future	106.13	106.3289	106.1282	106.3289	57.00
11/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00

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11/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	2872	3	2872	3	0.00
11/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	2882	3	2882	3	0.00
11/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	2862	3	2862	3	0.00
11/02/2014	2038 On 07-August-14			Bond Future	106.45	106.6557	106.4512	106.6557	0.00
11/02/2014	2038 On 07-August-14	106.01	Call	Bond Future	441	1	441	1	0.00
11/02/2014	2038 On 07-August-14	106.00	Call	Bond Future	451	1	451	1	0.00
11/02/2014	2038 On 07-August-14	105.99	Call	Bond Future	461	1	461	1	0.00
11/02/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2046 On 08-May-14			Bond Future	104.51	104.5161	104.5100	104.5161	1,738.00
11/02/2014	2046 On 08-May-14	104.35	Call	Bond Future	160	0	160	0	0.00
11/02/2014	2046 On 08-May-14	104.36	Call	Bond Future	150	0	150	0	0.00
11/02/2014	2046 On 08-May-14	104.34	Call	Bond Future	170	0	170	0	0.00
11/02/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2046 On 07-August-14			Bond Future	106.07	106.0759	106.0686	106.0759	0.00
11/02/2014	2046 On 07-August-14	104.44	Call	Bond Future	1629	2	1629	2	0.00
11/02/2014	2046 On 07-August-14	104.45	Call	Bond Future	1619	2	1619	2	0.00
11/02/2014	2046 On 07-August-14	104.43	Call	Bond Future	1639	2	1639	2	0.00
11/02/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2046 On 06-November-14			Bond Future	106.46	106.4629	106.4564	106.4629	0.00
11/02/2014	2046 On 06-November-14	104.43	Call	Bond Future	2026	2	2026	2	0.00
11/02/2014	2046 On 06-November-14	104.45	Call	Bond Future	2006	2	2006	2	0.00
11/02/2014	2046 On 06-November-14	104.44	Call	Bond Future	2016	2	2016	2	0.00
11/02/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2050 On 06-February-14			Bond Future	109.24	109.2407	109.2407	109.2407	0.00
11/02/2014	2050 On 08-May-14			Bond Future	112.11	112.1147	112.1080	112.1147	472.00
11/02/2014	2050 On 08-May-14	114.99	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
11/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
11/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	2892	3	2892	3	0.00
11/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	2902	3	2902	3	0.00
11/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	2882	3	2882	3	0.00
11/02/2014	2050 On 07-August-14			Bond Future	112.38	112.3873	112.3796	112.3873	0.00
11/02/2014	2050 On 07-August-14	112.00	Call	Bond Future	380	0	380	0	0.00
11/02/2014	2050 On 07-August-14	111.99	Call	Bond Future	390	0	390	0	0.00
11/02/2014	2050 On 07-August-14	112.01	Call	Bond Future	370	0	370	0	0.00
11/02/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
11/02/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
11/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	AL37 On 08-May-14			Index Future	407.69	407.2930	407.6870	407.2930	0.00
11/02/2014	AL37 On 07-August-14			Index Future	413.72	413.3190	413.7150	413.3190	0.00
11/02/2014	AL7T On 08-May-14			Index Future	476.82	476.0410	476.8170	476.0410	1.00
11/02/2014	AL7T On 07-August-14			Index Future	483.87	483.0840	483.8670	483.0840	0.00
11/02/2014	ALBI On 08-May-14			Index Future	432.94	432.3770	432.9390	432.3770	764.00
11/02/2014	ALBI On 07-August-14			Index Future	439.34	438.7740	439.3400	438.7740	0.00
11/02/2014	ALBI On 06-November-14			Index Future	446.41	445.8300	446.4080	445.8300	0.00
11/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C201 On 22-December-14			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
11/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2014	EL28 On 06-February-14			Bond Future	112.43	112.4287	112.4287	112.4287	0.00
11/02/2014	EL28 On 08-May-14			Bond Future	112.85	112.8581	112.8514	112.8581	0.00
11/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
11/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
11/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
11/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	1139	1	1139	1	0.00
11/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	1149	1	1149	1	0.00
11/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	1159	1	1159	1	0.00
11/02/2014	EL28 On 07-August-14			Bond Future	114.53	114.5425	114.5348	114.5425	0.00
11/02/2014	EL28 On 07-August-14	114.01	Call	Bond Future	525	1	525	1	0.00
11/02/2014	EL28 On 07-August-14	114.00	Call	Bond Future	535	1	535	1	0.00
11/02/2014	EL28 On 07-August-14	113.99	Call	Bond Future	545	1	545	1	0.00
11/02/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
11/02/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
11/02/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
11/02/2014	ES33 On 06-February-14			Bond Future	9.85	82.8801	9.8450	82.8801	0.00
11/02/2014	ES33 On 08-May-14			Bond Future	10.03	79.6227	10.0326	79.6227	6,292.00
11/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
11/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00

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11/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
11/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	3510	4	3510	4	0.00
11/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	3586	4	3586	4	0.00
11/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	3435	4	3435	4	0.00
11/02/2014	ES33 On 07-August-14			Bond Future	10.14	80.6928	10.1438	80.6928	0.00
11/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	112	0	112	0	0.00
11/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	43	0	43	0	0.00
11/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	0	0	0	0	0.00
11/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
11/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
11/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	26	0	26	0	0.00
11/02/2014	ES33 On 06-November-14			Bond Future	10.25	78.2082	10.2461	78.2082	0.00
11/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	297	0	297	0	0.00
11/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	365	0	365	0	0.00
11/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	432	0	432	0	0.00
11/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
11/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
11/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
11/02/2014	GOVI On 08-May-14			GOVI	432.25	431.7050	432.2480	431.7050	292.00
11/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
11/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
11/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
11/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	97520	10	97520	10	0.00
11/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	97620	10	97620	10	0.00
11/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	97420	10	97420	10	0.00
11/02/2014	GOVI On 07-August-14			GOVI	438.64	438.0920	438.6390	438.0920	175.00
11/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
11/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
11/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
11/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	213510	22	213510	22	0.00
11/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	213710	22	213710	22	0.00
11/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	213610	22	213610	22	0.00
11/02/2014	GOVI On 06-November-14			GOVI	445.70	445.1370	445.6960	445.1370	0.00
11/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00

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11/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
11/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
11/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	33040	4	33040	4	0.00
11/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	33140	4	33140	4	0.00
11/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	32940	4	32940	4	0.00
11/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/02/2014	IGOV On 08-May-14			Index Future	198.19	197.9910	198.1880	197.9910	1,261.00
11/02/2014	IGOV On 07-August-14			Index Future	201.14	200.9440	201.1420	200.9440	106.00
11/02/2014	IGOV On 06-November-14			Index Future	204.40	204.1990	204.4020	204.1990	0.00
11/02/2014	ILBI On 08-May-14			Index Future	536.58	536.0490	536.5790	536.0490	0.00
11/02/2014	ILBI On 07-August-14			Index Future	544.36	543.8270	544.3630	543.8270	210.00
11/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
11/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/02/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.69	94.3000	5.6900	94.3000	2,000.00
11/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.74	94.1700	5.7400	94.1700	4,000.00
11/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.03	93.9500	6.0300	93.9500	0.00
11/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.08	93.8700	6.0800	93.8700	2,000.00
11/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.43	93.5200	6.4300	93.5200	3,000.00
11/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.48	93.4400	6.4800	93.4400	1,000.00
11/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.98	92.9400	6.9800	92.9400	1,000.00
11/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.47	92.4700	7.4700	92.4700	0.00
11/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.79	92.1400	7.7900	92.1400	2,000.00
11/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.96	91.9700	7.9600	91.9700	5,200.00
11/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.12	91.8100	8.1200	91.8100	0.00
11/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.26	91.6800	8.2600	91.6800	0.00
11/02/2014	R023 On 06-February-14			Bond Future	8.51	98.8055	8.5050	98.8055	0.00
11/02/2014	R023 On 08-May-14			Bond Future	8.67	95.8017	8.6691	95.8017	12,886.00
11/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	436	0	436	0	0.00
11/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	445	0	445	0	0.00
11/02/2014	R023 On 08-May-14	7.59	Call	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
11/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6911	7	6911	7	0.00
11/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6966	7	6966	7	0.00
11/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	7021	7	7021	7	0.00
11/02/2014	R023 On 07-August-14			Bond Future	8.78	97.1061	8.7767	97.1061	0.00
11/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2596	3	2596	3	0.00
11/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2645	3	2645	3	0.00
11/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2621	3	2621	3	0.00
11/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	4182	4	4182	4	0.00
11/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	4249	4	4249	4	0.00
11/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	4215	4	4215	4	0.00
11/02/2014	R023 On 06-November-14			Bond Future	8.87	94.7487	8.8720	94.7487	0.00
11/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3245	3	3245	3	0.00
11/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3270	3	3270	3	0.00
11/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3221	3	3221	3	0.00
11/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4771	5	4771	5	0.00
11/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4739	5	4739	5	0.00
11/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4803	5	4803	5	0.00
11/02/2014	R157 On 06-February-14			Bond Future	7.10	115.0031	7.0950	115.0031	0.00
11/02/2014	R157 On 08-May-14			Bond Future	7.38	109.7684	7.3787	109.7684	20,177.00
11/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	5	0	5	0	0.00
11/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	4	0	4	0	0.00
11/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	4	0	4	0	0.00
11/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2946	3	2946	3	0.00
11/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	2960	3	2960	3	0.00
11/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2932	3	2932	3	0.00
11/02/2014	R157 On 07-August-14			Bond Future	7.71	111.3937	7.7127	111.3937	0.00
11/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	244	0	244	0	0.00
11/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	247	0	247	0	0.00
11/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	250	0	250	0	0.00
11/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1299	1	1299	1	0.00
11/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1291	1	1291	1	0.00
11/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1283	1	1283	1	0.00
11/02/2014	R157 On 06-November-14			Bond Future	8.09	106.3726	8.0920	106.3726	0.00
11/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	155	0	155	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
11/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	154	0	154	0	0.00
11/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	157	0	157	0	0.00
11/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1738	2	1738	2	0.00
11/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1752	2	1752	2	0.00
11/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1745	2	1745	2	0.00
11/02/2014	R186 On 06-February-14			Bond Future	8.70	115.2449	8.7000	115.2449	0.00
11/02/2014	R186 On 08-May-14			Bond Future	8.84	116.4587	8.8427	116.4587	51,066.00
11/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	149	0	149	0	0.00
11/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	153	0	153	0	0.00
11/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	8053	8	8053	8	0.00
11/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2198	2	2198	2	0.00
11/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	146	0	146	0	0.00
11/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	5285	5	5285	5	0.00
11/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1511	2	1511	2	8,000.00
11/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4090	4	4090	4	0.00
11/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3059	3	3059	3	6,000.00
11/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	376	0	376	0	1,933.00
11/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	5044	5	5044	5	1,933.00
11/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	15629	16	15629	16	0.00
11/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	15723	16	15723	16	0.00
11/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	2817	3	2817	3	400.00
11/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	15817	16	15817	16	0.00
11/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	980	1	980	1	6,000.00
11/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	2029	2	2029	2	8,000.00
11/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	3818	4	3818	4	0.00
11/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	12123	12	12123	12	0.00
11/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	6496	7	6496	7	0.00
11/02/2014	R186 On 07-August-14			Bond Future	8.94	112.8889	8.9418	112.8889	0.00
11/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2415	2	2415	2	0.00
11/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2469	2	2469	2	0.00
11/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2442	2	2442	2	0.00
11/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4498	4	4498	4	0.00
11/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	7675	8	7675	8	0.00
11/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	7791	8	7791	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
11/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	7733	8	7733	8	0.00
11/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	4672	5	4672	5	840.00
11/02/2014	R186 On 06-November-14			Bond Future	9.03	114.7085	9.0262	114.7085	0.00
11/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6028	6	6028	6	0.00
11/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2615	3	2615	3	0.00
11/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	2666	3	2666	3	0.00
11/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	2641	3	2641	3	0.00
11/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	9795	10	9795	10	0.00
11/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	9855	10	9855	10	0.00
11/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	9735	10	9735	10	0.00
11/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4912	5	4912	5	2,010.00
11/02/2014	R197 On 06-February-14			Bond Future	268.04	268.0387	268.0387	268.0387	0.00
11/02/2014	R197 On 08-May-14			Bond Future	271.78	271.8023	271.7839	271.8023	2,049.00
11/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	21774	22	21774	22	0.00
11/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	21794	22	21794	22	0.00
11/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	21784	22	21784	22	0.00
11/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R197 On 07-August-14			Bond Future	270.05	270.0667	270.0455	270.0667	0.00
11/02/2014	R197 On 07-August-14	270.00	Call	Bond Future	46	0	46	0	0.00
11/02/2014	R197 On 07-August-14	269.99	Call	Bond Future	56	0	56	0	0.00
11/02/2014	R197 On 07-August-14	270.01	Call	Bond Future	36	0	36	0	0.00
11/02/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R201 On 06-February-14			Bond Future	6.30	103.2498	6.3000	103.2498	0.00
11/02/2014	R201 On 08-May-14			Bond Future	6.69	104.6108	6.6937	104.6108	0.00
11/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	4	0	4	0	0.00
11/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	4	0	4	0	0.00
11/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	4	0	4	0	0.00
11/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1176	1	1176	1	0.00
11/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1164	1	1164	1	0.00
11/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1170	1	1170	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
11/02/2014	R201 On 07-August-14			Bond Future	7.14	101.7478	7.1446	101.7478	0.00
11/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	36	0	36	0	0.00
11/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	35	0	35	0	0.00
11/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	36	0	36	0	0.00
11/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	700	1	700	1	0.00
11/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	697	1	697	1	0.00
11/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	694	1	694	1	0.00
11/02/2014	R202 On 06-February-14			Bond Future	204.36	204.3628	204.3628	204.3628	0.00
11/02/2014	R202 On 08-May-14			Bond Future	208.76	207.8469	208.7554	207.8469	44,448.00
11/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	6245	7	6245	7	0.00
11/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	6255	7	6255	7	0.00
11/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	6235	7	6235	7	0.00
11/02/2014	R202 On 07-August-14			Bond Future	208.79	207.8723	208.7924	207.8723	0.00
11/02/2014	R202 On 07-August-14	207.99	Call	Bond Future	802	0	802	0	0.00
11/02/2014	R202 On 07-August-14	208.00	Call	Bond Future	792	0	792	0	0.00
11/02/2014	R202 On 07-August-14	208.01	Call	Bond Future	782	0	782	0	0.00
11/02/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R203 On 06-February-14			Bond Future	7.76	104.8937	7.7600	104.8937	0.00
11/02/2014	R203 On 08-May-14			Bond Future	7.93	102.1536	7.9267	102.1536	16,394.00
11/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	10	0	10	0	0.00
11/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	11	0	11	0	0.00
11/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	178	0	178	0	29.00
11/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	11	0	11	0	0.00
11/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	517	0	517	0	16.00
11/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6613	7	6613	7	0.00
11/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2061	2	2061	2	0.00
11/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6551	7	6551	7	0.00
11/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3395	3	3395	3	0.00
11/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6582	7	6582	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
11/02/2014	R203 On 07-August-14			Bond Future	8.10	103.6659	8.1011	103.6659	0.00
11/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	692	1	692	1	0.00
11/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	684	1	684	1	0.00
11/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	676	1	676	1	0.00
11/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	391	0	391	0	46.00
11/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	2873	3	2873	3	0.00
11/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	2853	3	2853	3	0.00
11/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	2893	3	2893	3	0.00
11/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	3863	4	3863	4	0.00
11/02/2014	R203 On 06-November-14			Bond Future	8.26	101.1702	8.2597	101.1702	0.00
11/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	669	1	669	1	14.00
11/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	588	1	588	1	45.00
11/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	599	1	599	1	0.00
11/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	593	1	593	1	0.00
11/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3920	4	3920	4	0.00
11/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4202	4	4202	4	0.00
11/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4161	4	4161	4	0.00
11/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4182	4	4182	4	0.00
11/02/2014	R204 On 06-February-14			Bond Future	8.00	101.1467	7.9950	101.1467	0.00
11/02/2014	R204 On 08-May-14			Bond Future	8.18	102.3796	8.1758	102.3796	30,006.00
11/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	18	0	18	0	0.00
11/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	18	0	18	0	0.00
11/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	19	0	19	0	0.00
11/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8384	8	8384	8	0.00
11/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8466	9	8466	9	0.00
11/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8425	9	8425	9	0.00
11/02/2014	R204 On 07-August-14			Bond Future	8.33	99.8617	8.3262	99.8617	0.00
11/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1227	1	1227	1	0.00
11/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	860	1	860	1	0.00
11/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	841	1	841	1	0.00
11/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	850	1	850	1	0.00
11/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3200	3	3200	3	530.00
11/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4066	4	4066	4	0.00
11/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	4012	4	4012	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
11/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	4039	4	4039	4	0.00
11/02/2014	R204 On 06-November-14			Bond Future	8.45	101.4709	8.4549	101.4709	0.00
11/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	759	1	759	1	0.00
11/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	767	1	767	1	0.00
11/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1800	2	1800	2	0.00
11/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	752	1	752	1	0.00
11/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5832	6	5832	6	0.00
11/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3387	3	3387	3	1,270.00
11/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5803	6	5803	6	0.00
11/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5861	6	5861	6	0.00
11/02/2014	R207 On 06-February-14			Bond Future	8.25	95.9403	8.2450	95.9403	0.00
11/02/2014	R207 On 08-May-14			Bond Future	8.42	97.0520	8.4157	97.0520	19,048.00
11/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	18	0	18	0	0.00
11/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	19	0	19	0	0.00
11/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	18	0	18	0	0.00
11/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	10156	10	10156	10	0.00
11/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10204	10	10204	10	0.00
11/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	10108	10	10108	10	0.00
11/02/2014	R207 On 07-August-14			Bond Future	8.56	94.8473	8.5560	94.8473	0.00
11/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	1029	1	1029	1	0.00
11/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	1041	1	1041	1	0.00
11/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	1053	1	1053	1	0.00
11/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4651	5	4651	5	0.00
11/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4683	5	4683	5	0.00
11/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4620	5	4620	5	0.00
11/02/2014	R207 On 06-November-14			Bond Future	8.67	96.3760	8.6711	96.3760	0.00
11/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	1046	1	1046	1	0.00
11/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	1066	1	1066	1	0.00
11/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	1056	1	1056	1	0.00
11/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6495	7	6495	7	0.00
11/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6462	7	6462	7	0.00
11/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6429	7	6429	7	0.00
11/02/2014	R208 On 06-February-14			Bond Future	8.37	93.9016	8.3700	93.9016	0.00
11/02/2014	R208 On 08-May-14			Bond Future	8.54	91.4573	8.5385	91.4573	11,022.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	19	0	19	0	0.00
11/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	20	0	20	0	0.00
11/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	20	0	20	0	0.00
11/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11725	12	11725	12	0.00
11/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11614	12	11614	12	0.00
11/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11670	12	11670	12	0.00
11/02/2014	R208 On 07-August-14			Bond Future	8.66	92.8115	8.6598	92.8115	0.00
11/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1174	1	1174	1	0.00
11/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1955	2	1955	2	0.00
11/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1161	1	1161	1	0.00
11/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1187	1	1187	1	0.00
11/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3751	4	3751	4	630.00
11/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5303	5	5303	5	0.00
11/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5267	5	5267	5	0.00
11/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5339	5	5339	5	0.00
11/02/2014	R208 On 06-November-14			Bond Future	8.77	90.9068	8.7653	90.9068	0.00
11/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	1087	1	1087	1	0.00
11/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1108	1	1108	1	0.00
11/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	1098	1	1098	1	0.00
11/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2720	3	2720	3	0.00
11/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7290	7	7290	7	0.00
11/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3929	4	3929	4	1,520.00
11/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7329	7	7329	7	0.00
11/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7252	7	7252	7	0.00
11/02/2014	R209 On 06-February-14			Bond Future	9.17	74.8584	9.1650	74.8584	0.00
11/02/2014	R209 On 08-May-14			Bond Future	9.34	72.0395	9.3358	72.0395	24,063.00
11/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4118	4	4118	4	0.00
11/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	232	0	232	0	0.00
11/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	3602	4	3602	4	0.00
11/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	227	0	227	0	0.00
11/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	222	0	222	0	0.00
11/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5057	5	5057	5	0.00
11/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	4621	5	4621	5	0.00
11/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	879	1	879	1	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	1953	2	1953	2	640.00
11/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	12107	12	12107	12	0.00
11/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	12277	12	12277	12	0.00
11/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	2066	2	2066	2	883.00
11/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	12192	12	12192	12	0.00
11/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	2445	3	2445	3	640.00
11/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	4414	5	4414	5	0.00
11/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1758	2	1758	2	7,262.00
11/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	1531	2	1531	2	10,000.00
11/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	7257	7	7257	7	0.00
11/02/2014	R209 On 07-August-14			Bond Future	9.42	73.1062	9.4188	73.1062	0.00
11/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3203	3	3203	3	0.00
11/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3232	3	3232	3	0.00
11/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3174	3	3174	3	0.00
11/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	5828	6	5828	6	0.00
11/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	5919	6	5919	6	0.00
11/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	5874	6	5874	6	0.00
11/02/2014	R209 On 06-November-14			Bond Future	9.49	71.1363	9.4917	71.1363	0.00
11/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	3767	4	3767	4	0.00
11/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	3795	4	3795	4	0.00
11/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	3823	4	3823	4	0.00
11/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	7389	7	7389	7	0.00
11/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	7296	7	7296	7	0.00
11/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	7342	7	7342	7	0.00
11/02/2014	R210 On 06-February-14			Bond Future	156.23	156.2277	156.2277	156.2277	0.00
11/02/2014	R210 On 08-May-14			Bond Future	156.46	156.4655	156.4555	156.4655	719.00
11/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	3535	4	3535	4	0.00
11/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	3545	4	3545	4	0.00
11/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	3555	4	3555	4	0.00
11/02/2014	R210 On 07-August-14			Bond Future	158.79	158.8006	158.7889	158.8006	0.00
11/02/2014	R210 On 07-August-14	159.00	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
11/02/2014	R210 On 07-August-14	159.01	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R210 On 07-August-14	158.99	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R210 On 07-August-14	159.00	Put	Bond Future	211	0	211	0	0.00
11/02/2014	R210 On 07-August-14	159.01	Put	Bond Future	221	0	221	0	0.00
11/02/2014	R210 On 07-August-14	158.99	Put	Bond Future	201	0	201	0	0.00
11/02/2014	R211 On 06-February-14			Bond Future	125.87	125.8670	125.8670	125.8670	0.00
11/02/2014	R211 On 08-May-14			Bond Future	127.80	127.6268	127.7968	127.6268	390.00
11/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2203	2	2203	2	0.00
11/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2213	2	2213	2	0.00
11/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2193	2	2193	2	0.00
11/02/2014	R211 On 07-August-14			Bond Future	128.15	127.9767	128.1481	127.9767	0.00
11/02/2014	R211 On 07-August-14	128.00	Call	Bond Future	148	0	148	0	0.00
11/02/2014	R211 On 07-August-14	128.01	Call	Bond Future	138	0	138	0	0.00
11/02/2014	R211 On 07-August-14	127.99	Call	Bond Future	158	0	158	0	0.00
11/02/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R212 On 06-February-14			Bond Future	126.77	126.7701	126.7701	126.7701	0.00
11/02/2014	R212 On 08-May-14			Bond Future	128.82	128.8258	128.8166	128.8258	21,791.00
11/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3183	3	3183	3	0.00
11/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3193	3	3193	3	0.00
11/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3173	3	3173	3	0.00
11/02/2014	R212 On 07-August-14			Bond Future	129.03	129.0419	129.0314	129.0419	0.00
11/02/2014	R212 On 07-August-14	128.99	Call	Bond Future	41	0	41	0	0.00
11/02/2014	R212 On 07-August-14	129.01	Call	Bond Future	21	0	21	0	0.00
11/02/2014	R212 On 07-August-14	129.00	Call	Bond Future	31	0	31	0	0.00
11/02/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R212 On 07-August-14	129.00	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
11/02/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R213 On 06-February-14			Bond Future	9.14	84.8907	9.1350	84.8907	0.00
11/02/2014	R213 On 08-May-14			Bond Future	9.25	82.1486	9.2513	82.1486	21,730.00
11/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	187	0	187	0	0.00
11/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	182	0	182	0	0.00
11/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	191	0	191	0	0.00
11/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	13110	13	13110	13	0.00
11/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	13195	13	13195	13	0.00
11/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	13024	13	13024	13	0.00
11/02/2014	R213 On 07-August-14			Bond Future	9.34	83.3646	9.3412	83.3646	0.00
11/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	2833	3	2833	3	0.00
11/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	2888	3	2888	3	0.00
11/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	2860	3	2860	3	0.00
11/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	6475	7	6475	7	0.00
11/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	6427	7	6427	7	0.00
11/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	6524	7	6524	7	0.00
11/02/2014	R213 On 06-November-14			Bond Future	9.42	81.1641	9.4214	81.1641	0.00
11/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3492	3	3492	3	0.00
11/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3547	3	3547	3	0.00
11/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3520	3	3520	3	0.00
11/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	7683	8	7683	8	0.00
11/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	7731	8	7731	8	0.00
11/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	7635	8	7635	8	0.00
11/02/2014	R214 On 06-February-14			Bond Future	9.29	75.5199	9.2850	75.5199	0.00
11/02/2014	R214 On 08-May-14			Bond Future	9.46	72.4360	9.4595	72.4360	5,055.00
11/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	1743	2	1743	2	0.00
11/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	1717	2	1717	2	0.00
11/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	1768	2	1768	2	0.00
11/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	5248	5	5248	5	0.00
11/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	5195	5	5195	5	0.00
11/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	5303	5	5303	5	0.00
11/02/2014	R214 On 07-August-14			Bond Future	9.54	73.4150	9.5426	73.4150	0.00
11/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	4609	5	4609	5	0.00
11/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	4538	4	4538	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
11/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	4574	4	4574	4	0.00
11/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	4484	5	4484	5	0.00
11/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	4557	5	4557	5	0.00
11/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	4520	5	4520	5	0.00
11/02/2014	R214 On 06-November-14			Bond Future	9.62	71.3093	9.6170	71.3093	0.00
11/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	5551	5	5551	5	0.00
11/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	5586	5	5586	5	0.00
11/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	5621	6	5621	6	0.00
11/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	5351	5	5351	5	0.00
11/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	5315	5	5315	5	0.00
11/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	5387	5	5387	5	0.00
11/02/2014	R248 On 06-February-14			Bond Future	9.37	97.6315	9.3700	97.6315	0.00
11/02/2014	R248 On 08-May-14			Bond Future	9.55	93.5355	9.5478	93.5355	13,650.00
11/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
11/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	4851	5	4851	5	0.00
11/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	4749	5	4749	5	0.00
11/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	4953	5	4953	5	0.00
11/02/2014	R248 On 07-August-14			Bond Future	9.63	94.7985	9.6346	94.7985	0.00
11/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	141	0	141	0	0.00
11/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	232	0	232	0	0.00
11/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	50	0	50	0	0.00
11/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R248 On 06-November-14			Bond Future	9.71	91.8992	9.7125	91.8992	0.00
11/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	68	0	68	0	0.00
11/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	248	0	248	0	0.00
11/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	158	0	158	0	0.00
11/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
11/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00