



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For April 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	2025 On 08-May-14			Bond Future	113.68	113.6441	113.6830	113.6441	0.00
09/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	2673	3	2673	3	0.00
09/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	2693	3	2693	3	0.00
09/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	2683	3	2683	3	0.00
09/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2025 On 07-August-14			Bond Future	114.22	114.1849	114.2230	114.1849	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
09/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	5233	5	5233	5	0.00
09/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	5213	5	5213	5	0.00
09/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	5223	5	5223	5	0.00
09/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2030 On 08-May-14			Bond Future	8.82	95.8341	8.8249	95.8341	1,991.00
09/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	1384	2	1384	2	0.00
09/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	1306	2	1306	2	0.00
09/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	1462	2	1462	2	0.00
09/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2030 On 07-August-14			Bond Future	8.91	93.2209	8.9133	93.2209	0.00
09/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	599	1	599	1	0.00
09/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	755	1	755	1	0.00
09/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	677	1	677	1	0.00
09/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2030 On 06-November-14			Bond Future	8.99	94.6466	8.9911	94.6466	0.00
09/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	1	0	1	0.00
09/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	146	1	146	1	0.00
09/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	69	1	69	1	0.00
09/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	9	0	9	0	0.00
09/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2037 On 08-May-14			Bond Future	9.02	97.9355	9.0181	97.9355	5,914.00
09/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	3155	4	3155	4	0.00
09/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	3330	4	3330	4	0.00
09/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	3243	4	3243	4	0.00
09/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2037 On 08-May-14	9.37	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
09/04/2014	2037 On 07-August-14			Bond Future	9.10	95.1025	9.1013	95.1025	3,280.00
09/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
09/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
09/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
09/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	558	0	558	0	0.00
09/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	467	0	467	0	0.00
09/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	376	0	376	0	0.00
09/04/2014	2037 On 06-November-14			Bond Future	9.17	96.4402	9.1746	96.4402	0.00
09/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	4432	5	4432	5	0.00
09/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	4514	5	4514	5	0.00
09/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	4597	5	4597	5	0.00
09/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2038 On 08-May-14			Bond Future	114.29	114.0371	114.2899	114.0371	367.00
09/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	5290	5	5290	5	0.00
09/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	5280	5	5280	5	0.00
09/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	5300	5	5300	5	0.00
09/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2038 On 07-August-14			Bond Future	114.70	114.4428	114.6981	114.4428	0.00
09/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	8688	8	8688	8	0.00
09/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	8698	8	8698	8	0.00
09/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	8708	8	8708	8	0.00
09/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2046 On 08-May-14			Bond Future	112.31	110.2753	112.3063	110.2753	5,218.00
09/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	7956	6	7956	6	0.00
09/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	7946	6	7946	6	0.00
09/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	7966	6	7966	6	0.00
09/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2046 On 08-May-14	104.35	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
09/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2046 On 07-August-14			Bond Future	113.95	111.8936	113.9532	111.8936	0.00
09/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	9513	7	9513	7	0.00
09/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	9503	7	9503	7	0.00
09/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	9523	7	9523	7	0.00
09/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2046 On 06-November-14			Bond Future	114.36	112.2750	114.3649	112.2750	0.00
09/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	9935	8	9935	8	0.00
09/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	9915	8	9915	8	0.00
09/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	9925	8	9925	8	0.00
09/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2050 On 08-May-14			Bond Future	120.07	119.1462	120.0661	119.1462	900.00
09/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	5076	4	5076	4	0.00
09/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	5056	4	5056	4	0.00
09/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	5066	4	5066	4	0.00
09/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2050 On 07-August-14			Bond Future	120.42	119.4870	120.4191	119.4870	0.00
09/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	8419	7	8419	7	0.00
09/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	8429	7	8429	7	0.00
09/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	8409	7	8409	7	0.00
09/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	8657 On 21-December-26			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
09/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	AL12 On 08-May-14			Index Future	487.06	489.4610	487.0580	489.4610	0.00
09/04/2014	AL12 On 07-August-14			Index Future	494.14	496.5780	494.1390	496.5780	0.00
09/04/2014	AL12 On 06-November-14			Index Future	501.69	504.1630	501.6850	504.1630	0.00
09/04/2014	AL37 On 08-May-14			Index Future	414.04	414.1630	414.0400	414.1630	0.00
09/04/2014	AL37 On 07-August-14			Index Future	420.06	420.1850	420.0600	420.1850	0.00
09/04/2014	AL7T On 08-May-14			Index Future	488.53	489.1310	488.5290	489.1310	1.00
09/04/2014	AL7T On 07-August-14			Index Future	495.63	496.2440	495.6320	496.2440	0.00
09/04/2014	ALBI On 08-May-14			Index Future	444.32	445.3900	444.3160	445.3900	704.00
09/04/2014	ALBI On 07-August-14			Index Future	450.78	451.8670	450.7760	451.8670	0.00
09/04/2014	ALBI On 06-November-14			Index Future	457.66	458.7680	457.6590	458.7680	0.00
09/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2014	EL28 On 08-May-14			Bond Future	118.58	118.5312	118.5756	118.5312	0.00
09/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	4586	5	4586	5	0.00
09/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	4566	5	4566	5	0.00
09/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	4576	5	4576	5	0.00
09/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	EL28 On 07-August-14			Bond Future	120.31	120.2705	120.3143	120.2705	0.00
09/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	6304	6	6304	6	0.00
09/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	6314	6	6314	6	0.00
09/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	6324	6	6324	6	0.00
09/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	ES33 On 08-May-14			Bond Future	9.62	83.1682	9.6182	83.1682	6,292.00
09/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
09/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
09/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
09/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	511	0	511	0	0.00
09/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	586	0	586	0	0.00
09/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	436	0	436	0	0.00
09/04/2014	ES33 On 07-August-14			Bond Future	9.72	84.2702	9.7188	84.2702	0.00
09/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3135	4	3135	4	0.00
09/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3066	4	3066	4	0.00
09/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2997	3	2997	3	0.00
09/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
09/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
09/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
09/04/2014	ES33 On 06-November-14			Bond Future	9.82	81.7749	9.8168	81.7749	0.00
09/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3300	4	3300	4	0.00
09/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3367	4	3367	4	0.00
09/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3435	4	3435	4	0.00
09/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00

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09/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
09/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
09/04/2014	GOVI On 08-May-14			GOVI	443.05	443.9950	443.0470	443.9950	315.00
09/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	10370	2	10370	2	0.00
09/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	10470	2	10470	2	0.00
09/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	10570	2	10570	2	0.00
09/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
09/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
09/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
09/04/2014	GOVI On 07-August-14			GOVI	449.49	450.4510	449.4890	450.4510	220.00
09/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
09/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
09/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
09/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	105010	10	105010	10	0.00
09/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	105210	10	105210	10	0.00
09/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	105110	10	105110	10	0.00
09/04/2014	GOVI On 06-November-14			GOVI	456.35	457.3310	456.3520	457.3310	0.00
09/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	73620	8	73620	8	0.00
09/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	73420	8	73420	8	0.00
09/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	73520	8	73520	8	0.00
09/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
09/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
09/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
09/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/04/2014	IGOV On 08-May-14			Index Future	206.87	206.5820	206.8700	206.5820	1,266.00
09/04/2014	IGOV On 07-August-14			Index Future	209.90	209.6110	209.9030	209.6110	90.00
09/04/2014	IGOV On 06-November-14			Index Future	213.13	212.8380	213.1340	212.8380	0.00
09/04/2014	ILBI On 08-May-14			Index Future	560.72	559.8000	560.7200	559.8000	0.00
09/04/2014	ILBI On 07-August-14			Index Future	568.79	567.8620	568.7940	567.8620	210.00
09/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
09/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/04/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.74	94.2800	5.7400	94.2800	0.00
09/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.83	94.2300	5.8300	94.2300	2,000.00
09/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.97	94.0800	5.9700	94.0800	2,000.00
09/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.05	94.0300	6.0500	94.0300	800.00
09/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.21	93.8500	6.2100	93.8500	0.00
09/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.32	93.8000	6.3200	93.8000	1,000.00
09/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.67	93.3800	6.6700	93.3800	0.00
09/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.98	93.0800	6.9800	93.0800	2,850.00
09/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.24	92.8100	7.2400	92.8100	5,000.00
09/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.46	92.5900	7.4600	92.5900	0.00
09/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.63	92.4100	7.6300	92.4100	0.00
09/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.81	92.2400	7.8100	92.2400	0.00
09/04/2014	R023 On 08-May-14			Bond Future	8.21	98.7608	8.2115	98.7608	12,906.00
09/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	84	0	84	0	0.00
09/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	89	0	89	0	0.00
09/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	80	0	80	0	0.00
09/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	3828	4	3828	4	0.00
09/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	3887	4	3887	4	0.00
09/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	3946	4	3946	4	0.00
09/04/2014	R023 On 07-August-14			Bond Future	8.30	100.0873	8.3040	100.0873	0.00
09/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2813	3	2813	3	0.00
09/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2881	3	2881	3	0.00
09/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2847	3	2847	3	0.00
09/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	1672	2	1672	2	0.00
09/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	1721	2	1721	2	0.00
09/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	1696	2	1696	2	0.00
09/04/2014	R023 On 06-November-14			Bond Future	8.39	97.6973	8.3933	97.6973	0.00
09/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3611	4	3611	4	0.00
09/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3644	4	3644	4	0.00
09/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	3579	4	3579	4	0.00
09/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2430	3	2430	3	0.00
09/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2406	2	2406	2	0.00
09/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2455	3	2455	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
09/04/2014	R157 On 08-May-14			Bond Future	6.77	110.6319	6.7724	110.6319	22,769.00
09/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2134	2	2134	2	0.00
09/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2148	2	2148	2	0.00
09/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2120	2	2120	2	0.00
09/04/2014	R157 On 07-August-14			Bond Future	6.98	112.2417	6.9821	112.2417	12,800.00
09/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	231	0	231	0	0.00
09/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	235	0	235	0	0.00
09/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	239	0	239	0	0.00
09/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	495	1	495	1	0.00
09/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	488	0	488	0	0.00
09/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	481	0	481	0	0.00
09/04/2014	R157 On 06-November-14			Bond Future	7.24	107.1437	7.2401	107.1437	0.00
09/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	95	0	95	0	0.00
09/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	94	0	94	0	0.00
09/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	97	0	97	0	0.00
09/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	967	1	967	1	0.00
09/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	981	1	981	1	0.00
09/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	974	1	974	1	0.00
09/04/2014	R186 On 08-May-14			Bond Future	8.37	120.8254	8.3699	120.8254	51,619.00
09/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	6103	6	6103	6	0.00
09/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	1585	2	1585	2	1,000.00
09/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	1	0	1	0	0.00
09/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	1	0	1	0	0.00
09/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	2073	2	2073	2	900.00
09/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	11026	11	11026	11	0.00
09/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	1	0	1	0	0.00
09/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	3917	4	3917	4	0.00
09/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	995	1	995	1	10,000.00
09/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	7243	8	7243	8	0.00
09/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	5353	6	5353	6	0.00
09/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	21	0	21	0	1,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	3578	4	3578	4	6,000.00
09/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	966	1	966	1	1,933.00
09/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	11525	11	11525	11	0.00
09/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	1328	1	1328	1	0.00
09/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	11622	11	11622	11	0.00
09/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	78	0	78	0	1,500.00
09/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	128	0	128	0	400.00
09/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	7816	8	7816	8	0.00
09/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	2028	2	2028	2	0.00
09/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	386	0	386	0	0.00
09/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	11720	11	11720	11	0.00
09/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	314	0	314	0	900.00
09/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	35	0	35	0	10,000.00
09/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	1	0	1	0	6,000.00
09/04/2014	R186 On 07-August-14			Bond Future	8.46	117.2903	8.4552	117.2903	100.00
09/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	2484	3	2484	3	0.00
09/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	2558	3	2558	3	0.00
09/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	2521	3	2521	3	0.00
09/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	5400	6	5400	6	0.00
09/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	3783	4	3783	4	0.00
09/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	3880	4	3880	4	0.00
09/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	3832	4	3832	4	0.00
09/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1594	2	1594	2	840.00
09/04/2014	R186 On 06-November-14			Bond Future	8.53	119.0836	8.5336	119.0836	0.00
09/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	7241	8	7241	8	0.00
09/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2772	3	2772	3	0.00
09/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2837	3	2837	3	0.00
09/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2805	3	2805	3	0.00
09/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	6014	6	6014	6	0.00
09/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	6067	6	6067	6	0.00
09/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	5961	6	5961	6	0.00
09/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2180	2	2180	2	2,010.00
09/04/2014	R197 On 08-May-14			Bond Future	281.97	281.8739	281.9692	281.8739	1,912.00
09/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	31959	32	31959	32	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
09/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	31979	32	31979	32	0.00
09/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	31969	32	31969	32	0.00
09/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R197 On 07-August-14			Bond Future	280.28	280.1904	280.2837	280.1904	0.00
09/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	10284	10	10284	10	0.00
09/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	10294	10	10294	10	0.00
09/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	10274	10	10274	10	0.00
09/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R201 On 08-May-14			Bond Future	6.33	104.8501	6.3303	104.8501	0.00
09/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	956	1	956	1	0.00
09/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	944	1	944	1	0.00
09/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	950	1	950	1	0.00
09/04/2014	R201 On 07-August-14			Bond Future	6.60	101.9648	6.6033	101.9648	0.00
09/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	71	0	71	0	0.00
09/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	70	0	70	0	0.00
09/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	71	0	71	0	0.00
09/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	541	1	541	1	0.00
09/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	539	1	539	1	0.00
09/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	536	1	536	1	0.00
09/04/2014	R202 On 08-May-14			Bond Future	219.93	219.5221	219.9264	219.5221	44,663.00
09/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	5788	6	5788	6	0.00
09/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	5796	6	5796	6	0.00
09/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	5804	6	5804	6	0.00
09/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	870	1	870	1	0.00
09/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	872	1	872	1	0.00
09/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	867	1	867	1	0.00
09/04/2014	R202 On 07-August-14			Bond Future	220.06	219.6522	220.0600	219.6522	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
09/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	13325	13	13325	13	0.00
09/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	13317	13	13317	13	0.00
09/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	13309	13	13309	13	0.00
09/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	1257	1	1257	1	0.00
09/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	1259	1	1259	1	0.00
09/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	1256	1	1256	1	0.00
09/04/2014	R203 On 08-May-14			Bond Future	7.54	103.3697	7.5447	103.3697	16,949.00
09/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	25	0	25	0	29.00
09/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	325	0	325	0	16.00
09/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5486	5	5486	5	0.00
09/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	752	1	752	1	0.00
09/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5423	5	5423	5	0.00
09/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2125	2	2125	2	0.00
09/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5455	5	5455	5	0.00
09/04/2014	R203 On 07-August-14			Bond Future	7.69	104.8737	7.6935	104.8737	0.00
09/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	534	1	534	1	0.00
09/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	524	1	524	1	0.00
09/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	515	1	515	1	0.00
09/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	207	0	207	0	46.00
09/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1607	2	1607	2	0.00
09/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1589	2	1589	2	0.00
09/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1625	2	1625	2	0.00
09/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2574	3	2574	3	0.00
09/04/2014	R203 On 06-November-14			Bond Future	7.85	102.3126	7.8456	102.3126	0.00
09/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	415	0	415	0	14.00
09/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	338	0	338	0	45.00
09/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	348	0	348	0	0.00
09/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	343	0	343	0	0.00
09/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2628	3	2628	3	0.00
09/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	2914	3	2914	3	0.00
09/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	2873	3	2873	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
09/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	2894	3	2894	3	0.00
09/04/2014	R203 On 05-February-15			Bond Future	8.01	103.9317	8.0099	103.9317	0.00
09/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	1113	1	1113	1	55.00
09/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1906	2	1906	2	0.00
09/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1892	2	1892	2	0.00
09/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1920	2	1920	2	0.00
09/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1124	1	1124	1	0.00
09/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1115	1	1115	1	0.00
09/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	1855	2	1855	2	0.00
09/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1133	1	1133	1	0.00
09/04/2014	R204 On 08-May-14			Bond Future	7.78	103.9892	7.7801	103.9892	30,909.00
09/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	6946	7	6946	7	0.00
09/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	6863	7	6863	7	0.00
09/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	6905	7	6905	7	0.00
09/04/2014	R204 On 07-August-14			Bond Future	7.91	101.4694	7.9102	101.4694	200.00
09/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	1092	1	1092	1	0.00
09/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	644	1	644	1	0.00
09/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	621	1	621	1	0.00
09/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	633	1	633	1	0.00
09/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1567	2	1567	2	530.00
09/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2349	2	2349	2	0.00
09/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2298	2	2298	2	0.00
09/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2323	2	2323	2	0.00
09/04/2014	R204 On 06-November-14			Bond Future	8.03	103.0206	8.0337	103.0206	0.00
09/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	442	1	442	1	0.00
09/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	449	1	449	1	0.00
09/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1626	2	1626	2	0.00
09/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	436	1	436	1	0.00
09/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4078	4	4078	4	0.00
09/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	1776	2	1776	2	1,270.00
09/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	4049	4	4049	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
09/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4107	4	4107	4	0.00
09/04/2014	R207 On 08-May-14			Bond Future	7.99	99.0184	7.9919	99.0184	20,188.00
09/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	8295	8	8295	8	0.00
09/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	8343	8	8343	8	0.00
09/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8246	8	8246	8	0.00
09/04/2014	R207 On 07-August-14			Bond Future	8.11	96.8181	8.1135	96.8181	100.00
09/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	831	1	831	1	0.00
09/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	845	1	845	1	0.00
09/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	860	1	860	1	0.00
09/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2610	3	2610	3	0.00
09/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2639	3	2639	3	0.00
09/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2581	3	2581	3	0.00
09/04/2014	R207 On 06-November-14			Bond Future	8.22	98.2985	8.2227	98.2985	0.00
09/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	728	1	728	1	0.00
09/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	749	1	749	1	0.00
09/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	739	1	739	1	0.00
09/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4383	4	4383	4	0.00
09/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4351	4	4351	4	0.00
09/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4320	4	4320	4	0.00
09/04/2014	R208 On 08-May-14			Bond Future	8.10	93.8192	8.0954	93.8192	11,697.00
09/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	9535	10	9535	10	0.00
09/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	9423	9	9423	9	0.00
09/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	9479	9	9479	9	0.00
09/04/2014	R208 On 07-August-14			Bond Future	8.20	95.1842	8.2001	95.1842	100.00
09/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	992	1	992	1	0.00
09/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	2007	2	2007	2	0.00
09/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	975	1	975	1	0.00
09/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	1009	1	1009	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
09/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1624	2	1624	2	630.00
09/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	2942	3	2942	3	0.00
09/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	2909	3	2909	3	0.00
09/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	2975	3	2975	3	0.00
09/04/2014	R208 On 06-November-14			Bond Future	8.30	93.2404	8.2996	93.2404	0.00
09/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	836	1	836	1	0.00
09/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	859	1	859	1	0.00
09/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	847	1	847	1	0.00
09/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2849	3	2849	3	0.00
09/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	4904	5	4904	5	0.00
09/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	1923	2	1923	2	1,520.00
09/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	4942	5	4942	5	0.00
09/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	4867	5	4867	5	0.00
09/04/2014	R209 On 08-May-14			Bond Future	8.94	75.5143	8.9400	75.5143	25,078.00
09/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	5084	6	5084	6	0.00
09/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	7	0	7	0	0.00
09/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	6	0	6	0	0.00
09/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	4276	5	4276	5	0.00
09/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	6	0	6	0	0.00
09/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	6483	7	6483	7	0.00
09/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	298	0	298	0	640.00
09/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	1624	2	1624	2	640.00
09/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	5845	6	5845	6	0.00
09/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	8966	9	8966	9	0.00
09/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	9147	9	9147	9	0.00
09/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	117	0	117	0	883.00
09/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	9056	9	9056	9	0.00
09/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	204	0	204	0	640.00
09/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1170	1	1170	1	0.00
09/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	3761	3	3761	3	0.00
09/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	68	0	68	0	7,262.00
09/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	42	0	42	0	10,000.00
09/04/2014	R209 On 07-August-14			Bond Future	9.01	76.6130	9.0141	76.6130	100.00
09/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	3126	3	3126	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
09/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	3164	4	3164	4	0.00
09/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	3089	3	3089	3	0.00
09/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	2822	3	2822	3	0.00
09/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	2895	3	2895	3	0.00
09/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	2858	3	2858	3	0.00
09/04/2014	R209 On 06-November-14			Bond Future	9.08	74.6371	9.0839	74.6371	0.00
09/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	3686	4	3686	4	0.00
09/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3721	4	3721	4	0.00
09/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	3756	4	3756	4	0.00
09/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	4386	4	4386	4	0.00
09/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4306	4	4306	4	0.00
09/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4346	4	4346	4	0.00
09/04/2014	R210 On 08-May-14			Bond Future	164.68	164.6200	164.6784	164.6200	719.00
09/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	4678	5	4678	5	0.00
09/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	4668	5	4668	5	0.00
09/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	4688	5	4688	5	0.00
09/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R210 On 07-August-14			Bond Future	167.09	167.0356	167.0929	167.0356	0.00
09/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	8093	8	8093	8	0.00
09/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	8083	8	8083	8	0.00
09/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	8103	8	8103	8	0.00
09/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R211 On 08-May-14			Bond Future	127.72	127.6854	127.7212	127.6854	390.00
09/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2279	2	2279	2	0.00
09/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2289	2	2289	2	0.00
09/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2269	2	2269	2	0.00
09/04/2014	R211 On 07-August-14			Bond Future	128.03	127.9948	128.0296	127.9948	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
09/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	30	0	30	0	0.00
09/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	20	0	20	0	0.00
09/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	40	0	40	0	0.00
09/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R212 On 08-May-14			Bond Future	132.89	132.8419	132.8859	132.8419	21,797.00
09/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	886	1	886	1	0.00
09/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	876	1	876	1	0.00
09/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	896	1	896	1	0.00
09/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R212 On 07-August-14			Bond Future	133.12	133.0742	133.1174	133.0742	0.00
09/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	4127	4	4127	4	0.00
09/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	4107	4	4107	4	0.00
09/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	4117	4	4117	4	0.00
09/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R213 On 08-May-14			Bond Future	8.79	86.3008	8.7915	86.3008	21,707.00
09/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	4	0	4	0	0.00
09/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	3	0	3	0	0.00
09/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	4	0	4	0	0.00
09/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	9492	9	9492	9	0.00
09/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	9581	9	9581	9	0.00
09/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	9402	9	9402	9	0.00
09/04/2014	R213 On 07-August-14			Bond Future	8.87	87.5566	8.8700	87.5566	0.00
09/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	2869	3	2869	3	0.00
09/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	2943	3	2943	3	0.00
09/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	2906	3	2906	3	0.00
09/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3057	3	3057	3	0.00
09/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3019	3	3019	3	0.00
09/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3096	3	3096	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
09/04/2014	R213 On 06-November-14			Bond Future	8.95	85.3531	8.9452	85.3531	0.00
09/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	3636	4	3636	4	0.00
09/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	3706	4	3706	4	0.00
09/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	3671	4	3671	4	0.00
09/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	4386	4	4386	4	0.00
09/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	4427	4	4427	4	0.00
09/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	4346	4	4346	4	0.00
09/04/2014	R214 On 08-May-14			Bond Future	9.02	76.5253	9.0195	76.5253	5,055.00
09/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	1366	2	1366	2	0.00
09/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	1328	2	1328	2	0.00
09/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	1405	2	1405	2	0.00
09/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	1520	1	1520	1	0.00
09/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1480	1	1480	1	0.00
09/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	1562	1	1562	1	0.00
09/04/2014	R214 On 07-August-14			Bond Future	9.09	77.5458	9.0922	77.5458	0.00
09/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	5184	6	5184	6	0.00
09/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	5088	6	5088	6	0.00
09/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	5136	6	5136	6	0.00
09/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	1677	2	1677	2	0.00
09/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	1725	2	1725	2	0.00
09/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	1701	2	1701	2	0.00
09/04/2014	R214 On 06-November-14			Bond Future	9.16	75.4441	9.1618	75.4441	0.00
09/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	6251	7	6251	7	0.00
09/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	6295	7	6295	7	0.00
09/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	6340	7	6340	7	0.00
09/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	2688	3	2688	3	0.00
09/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	2662	3	2662	3	0.00
09/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	2714	3	2714	3	0.00
09/04/2014	R248 On 08-May-14			Bond Future	9.11	98.7179	9.1054	98.7179	13,515.00
09/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
09/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	562	0	562	0	0.00
09/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	460	0	460	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
09/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	664	0	664	0	0.00
09/04/2014	R248 On 07-August-14			Bond Future	9.18	100.0333	9.1810	100.0333	0.00
09/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	4469	5	4469	5	0.00
09/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	4560	5	4560	5	0.00
09/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	4378	5	4378	5	0.00
09/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R248 On 06-November-14			Bond Future	9.25	97.1376	9.2535	97.1376	0.00
09/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	4384	5	4384	5	0.00
09/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	4564	5	4564	5	0.00
09/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	4474	5	4474	5	0.00
09/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
09/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00