



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	2025 On 07-August-14			Bond Future	117.23	117.2284	117.2326	117.2284	0.00
11/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	8243	8	8243	8	0.00
11/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	8223	8	8223	8	0.00
11/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	8233	8	8233	8	0.00
11/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2025 On 06-November-14			Bond Future	118.99	118.9844	118.9882	118.9844	0.00
11/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	1998	2	1998	2	0.00
11/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1978	2	1978	2	0.00
11/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	1988	2	1988	2	0.00
11/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2030 On 07-August-14			Bond Future	8.84	93.5036	8.8369	93.5036	1,868.00
11/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	1202	1	1202	1	0.00
11/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	1357	2	1357	2	0.00
11/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	1280	2	1280	2	0.00
11/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2030 On 06-November-14			Bond Future	8.92	94.8929	8.9174	94.8929	2,313.00
11/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	563	1	563	1	0.00
11/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	718	1	718	1	0.00
11/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	641	1	641	1	0.00
11/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2030 On 05-February-15			Bond Future	9.00	92.3496	8.9960	92.3496	0.00
11/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	1843	2	1843	2	0.00
11/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	1991	2	1991	2	0.00
11/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	1917	2	1917	2	0.00
11/07/2014	2030 On 05-February-15	9.24	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
11/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2037 On 07-August-14			Bond Future	9.06	95.2445	9.0554	95.2445	8,604.00
11/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	42	0	42	0	0.00
11/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
11/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
11/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	141	0	141	0	0.00
11/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	50	0	50	0	0.00
11/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2037 On 06-November-14			Bond Future	9.13	96.6596	9.1319	96.6596	1,398.00
11/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	4814	5	4814	5	0.00
11/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	4979	5	4979	5	0.00
11/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	4896	5	4896	5	0.00
11/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2037 On 05-February-15			Bond Future	9.21	93.8932	9.2067	93.8932	0.00
11/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	2458	3	2458	3	0.00
11/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	2628	3	2628	3	0.00
11/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	2543	3	2543	3	0.00
11/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2038 On 07-August-14			Bond Future	122.18	122.1735	122.1786	122.1735	1,015.00
11/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	16169	16	16169	16	0.00
11/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	16179	16	16179	16	0.00
11/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	16189	16	16189	16	0.00
11/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2038 On 06-November-14			Bond Future	124.01	124.0036	124.0083	124.0036	900.00
11/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	4018	4	4018	4	0.00
11/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	3998	4	3998	4	0.00
11/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	4008	4	4008	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
11/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2046 On 07-August-14			Bond Future	122.33	122.3199	122.3254	122.3199	0.00
11/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17875	18	17875	18	0.00
11/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17885	18	17885	18	0.00
11/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17895	18	17895	18	0.00
11/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2046 On 06-November-14			Bond Future	122.81	122.8068	122.8118	122.8068	5,348.00
11/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	18382	18	18382	18	0.00
11/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	18362	18	18362	18	0.00
11/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	18372	18	18372	18	0.00
11/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2050 On 07-August-14			Bond Future	128.07	128.0621	128.0678	128.0621	688.00
11/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	16068	16	16068	16	0.00
11/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	16078	16	16078	16	0.00
11/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	16058	16	16058	16	0.00
11/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2050 On 06-November-14			Bond Future	129.99	129.9800	129.9857	129.9800	2,112.00
11/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3976	4	3976	4	0.00
11/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3986	4	3986	4	0.00
11/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3996	4	3996	4	0.00
11/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	8607 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
11/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	AL12 On 07-August-14			Index Future	496.58	497.7810	496.5760	497.7810	0.00
11/07/2014	AL12 On 06-November-14			Index Future	503.95	505.1750	503.9500	505.1750	0.00
11/07/2014	AL12 On 05-February-15			Index Future	511.72	512.9650	511.7200	512.9650	0.00
11/07/2014	AL37 On 07-August-14			Index Future	424.64	424.9420	424.6370	424.9420	0.00
11/07/2014	AL37 On 06-November-14			Index Future	430.94	431.2540	430.9430	431.2540	0.00
11/07/2014	AL7T On 07-August-14			Index Future	499.41	500.1670	499.4050	500.1670	0.00
11/07/2014	AL7T On 06-November-14			Index Future	506.82	507.5970	506.8220	507.5970	1.00
11/07/2014	ALBI On 07-August-14			Index Future	454.01	454.6970	454.0110	454.6970	597.00
11/07/2014	ALBI On 06-November-14			Index Future	460.75	461.4520	460.7540	461.4520	48.00
11/07/2014	ALBI On 05-February-15			Index Future	467.86	468.5670	467.8580	468.5670	0.00
11/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	CES1 On 20-April-18			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
11/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2014	EL28 On 07-August-14			Bond Future	124.03	124.0223	124.0277	124.0223	0.00
11/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10018	10	10018	10	0.00
11/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10028	10	10028	10	0.00
11/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10038	10	10038	10	0.00
11/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	EL28 On 06-November-14			Bond Future	124.40	124.3986	124.4038	124.3986	0.00
11/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2404	2	2404	2	0.00
11/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2414	2	2414	2	0.00
11/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2394	2	2394	2	0.00
11/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	ES33 On 07-August-14			Bond Future	9.68	84.4312	9.6816	84.4312	0.00
11/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3339	4	3339	4	0.00
11/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3407	4	3407	4	0.00
11/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3270	3	3270	3	0.00
11/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
11/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
11/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
11/07/2014	ES33 On 06-November-14			Bond Future	9.78	81.9008	9.7832	81.9008	6,220.00
11/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3542	4	3542	4	0.00
11/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3609	4	3609	4	0.00
11/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3677	4	3677	4	0.00
11/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
11/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
11/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
11/07/2014	ES33 On 05-February-15			Bond Future	9.88	83.1642	9.8845	83.1642	0.00
11/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	885	1	885	1	0.00
11/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	815	1	815	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
11/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	745	1	745	1	0.00
11/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	GOVI On 07-August-14			GOVI	452.74	453.3720	452.7420	453.3720	521.00
11/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
11/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
11/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
11/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	72480	7	72480	7	0.00
11/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	72580	7	72580	7	0.00
11/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	72680	7	72680	7	0.00
11/07/2014	GOVI On 06-November-14			GOVI	459.47	460.1060	459.4660	460.1060	105.00
11/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	104760	11	104760	11	0.00
11/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	104560	11	104560	11	0.00
11/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	104660	11	104660	11	0.00
11/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
11/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
11/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
11/07/2014	GOVI On 05-February-15			GOVI	466.55	467.2010	466.5500	467.2010	0.00
11/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	65600	7	65600	7	0.00
11/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	65400	7	65400	7	0.00
11/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	65500	7	65500	7	0.00
11/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
11/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
11/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
11/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.31	143.3071	143.3094	143.3071	635.00
11/07/2014	IGOV On 07-August-14			Index Future	217.33	217.3260	217.3340	217.3260	713.00
11/07/2014	IGOV On 06-November-14			Index Future	220.59	220.5820	220.5890	220.5820	640.00
11/07/2014	IGOV On 05-February-15			Index Future	224.02	224.0090	224.0160	224.0090	0.00
11/07/2014	ILBI On 07-August-14			Index Future	588.94	588.9210	588.9420	588.9210	210.00
11/07/2014	ILBI On 06-November-14			Index Future	597.81	597.7910	597.8100	597.7910	0.00
11/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
11/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	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
11/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/07/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.81	94.1800	5.8100	94.1800	545.00
11/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.10	93.8900	6.1000	93.8900	0.00
11/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.17	93.8200	6.1700	93.8200	33,000.00
11/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.30	93.6900	6.3000	93.6900	0.00
11/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.39	93.6000	6.3900	93.6000	0.00
11/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.52	93.4700	6.5200	93.4700	0.00
11/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.80	93.1900	6.8000	93.1900	2,850.00
11/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.01	92.9800	7.0100	92.9800	5,000.00
11/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.22	92.7700	7.2200	92.7700	0.00
11/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.38	92.6100	7.3800	92.6100	0.00
11/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.52	92.4700	7.5200	92.4700	0.00
11/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.65	92.3400	7.6500	92.3400	0.00
11/07/2014	R023 On 07-August-14			Bond Future	8.18	100.9806	8.1839	100.9806	11,508.00
11/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	2009	2	2009	2	0.00
11/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	2105	2	2105	2	0.00
11/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	2057	2	2057	2	0.00
11/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	195	0	195	0	0.00
11/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	206	0	206	0	0.00
11/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	185	0	185	0	0.00
11/07/2014	R023 On 06-November-14			Bond Future	8.28	98.5606	8.2753	98.5606	0.00
11/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	2850	3	2850	3	0.00
11/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	2888	3	2888	3	0.00
11/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	2926	3	2926	3	0.00
11/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	1026	1	1026	1	0.00
11/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	1007	1	1007	1	0.00
11/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	1045	1	1045	1	0.00
11/07/2014	R023 On 05-February-15			Bond Future	8.37	100.0807	8.3651	100.0807	0.00
11/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	3696	4	3696	4	0.00
11/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	3731	4	3731	4	0.00
11/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	3661	4	3661	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
11/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1555	2	1555	2	0.00
11/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1535	1	1535	1	0.00
11/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1574	2	1574	2	0.00
11/07/2014	R157 On 07-August-14			Bond Future	6.76	112.4738	6.7649	112.4738	6,048.00
11/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	109	0	109	0	0.00
11/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	114	0	114	0	0.00
11/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	119	0	119	0	0.00
11/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	136	0	136	0	0.00
11/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	130	0	130	0	0.00
11/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	125	0	125	0	0.00
11/07/2014	R157 On 06-November-14			Bond Future	7.01	107.3323	7.0092	107.3323	0.00
11/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	40	0	40	0	0.00
11/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	39	0	39	0	0.00
11/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	42	0	42	0	0.00
11/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	718	1	718	1	0.00
11/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	733	1	733	1	0.00
11/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	725	1	725	1	0.00
11/07/2014	R157 On 05-February-15			Bond Future	7.38	108.9883	7.3807	108.9883	0.00
11/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	878	1	878	1	0.00
11/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	888	1	888	1	0.00
11/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	883	1	883	1	0.00
11/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	82	0	82	0	0.00
11/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	83	0	83	0	0.00
11/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	81	0	81	0	0.00
11/07/2014	R186 On 07-August-14			Bond Future	8.37	117.9618	8.3661	117.9618	40,078.00
11/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	191	0	191	0	105.00
11/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	844	1	844	1	0.00
11/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	916	1	916	1	0.00
11/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	710	1	710	1	1,200.00
11/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	879	1	879	1	0.00
11/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	6774	7	6774	7	0.00
11/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	1431	2	1431	2	0.00
11/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	3034	3	3034	3	0.00
11/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	8	0	8	0	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	4628	5	4628	5	0.00
11/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	3345	3	3345	3	0.00
11/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	1392	1	1392	1	0.00
11/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	1490	1	1490	1	0.00
11/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	10	0	10	0	2,100.00
11/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	1440	1	1440	1	0.00
11/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	1698	2	1698	2	0.00
11/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	893	1	893	1	105.00
11/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	257	0	257	0	1,000.00
11/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	72	0	72	0	840.00
11/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	6746	7	6746	7	0.00
11/07/2014	R186 On 06-November-14			Bond Future	8.45	119.7141	8.4473	119.7141	23,112.00
11/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	6438	7	6438	7	0.00
11/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1479	2	1479	2	0.00
11/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1539	2	1539	2	0.00
11/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1508	2	1508	2	0.00
11/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	4006	4	4006	4	0.00
11/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	3951	4	3951	4	0.00
11/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	4062	4	4062	4	0.00
11/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	666	1	666	1	2,010.00
11/07/2014	R186 On 05-February-15			Bond Future	8.53	116.2655	8.5250	116.2655	0.00
11/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	4497	5	4497	5	0.00
11/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	4544	5	4544	5	0.00
11/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	5728	6	5728	6	0.00
11/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	4451	5	4451	5	0.00
11/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	2694	3	2694	3	0.00
11/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	2662	3	2662	3	0.00
11/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1967	2	1967	2	9,600.00
11/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	2727	3	2727	3	0.00
11/07/2014	R197 On 07-August-14			Bond Future	287.19	287.1847	287.1943	287.1847	0.00
11/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	17194	17	17194	17	0.00
11/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	17184	17	17184	17	0.00
11/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	17204	17	17204	17	0.00
11/07/2014	R197 On 07-August-14	270.00	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
11/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R197 On 06-November-14			Bond Future	291.50	291.4862	291.4952	291.4862	905.00
11/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	6495	6	6495	6	0.00
11/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	6505	6	6505	6	0.00
11/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	6485	6	6485	6	0.00
11/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R201 On 07-August-14			Bond Future	5.97	102.1859	5.9740	102.1859	0.00
11/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	29	0	29	0	0.00
11/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	30	0	30	0	0.00
11/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	29	0	29	0	0.00
11/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	275	0	275	0	0.00
11/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	272	0	272	0	0.00
11/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	269	0	269	0	0.00
11/07/2014	R202 On 07-August-14			Bond Future	229.98	229.9716	229.9807	229.9716	126.00
11/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	21991	22	21991	22	0.00
11/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21971	22	21971	22	0.00
11/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21981	22	21981	22	0.00
11/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R202 On 06-November-14			Bond Future	233.42	233.4160	233.4248	233.4160	44,466.00
11/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	6435	6	6435	6	0.00
11/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	6425	6	6425	6	0.00
11/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	6415	6	6415	6	0.00
11/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R203 On 07-August-14			Bond Future	7.31	105.9461	7.3116	105.9461	24,351.00
11/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	328	0	328	0	0.00
11/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	314	0	314	0	0.00
11/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	18	0	18	0	46.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	300	0	300	0	0.00
11/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	346	0	346	0	0.00
11/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	332	0	332	0	0.00
11/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	360	0	360	0	0.00
11/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	1333	1	1333	1	0.00
11/07/2014	R203 On 06-November-14			Bond Future	7.44	103.3568	7.4427	103.3568	6,432.00
11/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	245	0	245	0	14.00
11/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	166	0	166	0	45.00
11/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	176	0	176	0	0.00
11/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	171	0	171	0	0.00
11/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	1435	1	1435	1	0.00
11/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1720	2	1720	2	0.00
11/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1678	2	1678	2	0.00
11/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1699	2	1699	2	0.00
11/07/2014	R203 On 05-February-15			Bond Future	7.58	104.9512	7.5802	104.9512	0.00
11/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1052	1	1052	1	55.00
11/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2089	2	2089	2	0.00
11/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2070	2	2070	2	0.00
11/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2107	2	2107	2	0.00
11/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	309	0	309	0	0.00
11/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	305	0	305	0	0.00
11/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	796	1	796	1	0.00
11/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	314	0	314	0	0.00
11/07/2014	R204 On 07-August-14			Bond Future	7.60	102.6456	7.5968	102.6456	14,507.00
11/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	241	0	241	0	0.00
11/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	254	0	254	0	0.00
11/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	880	1	880	1	0.00
11/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	230	0	230	0	0.00
11/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	207	0	207	0	530.00
11/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	810	1	810	1	0.00
11/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	784	1	784	1	0.00
11/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	759	1	759	1	0.00
11/07/2014	R204 On 06-November-14			Bond Future	7.71	104.1703	7.7100	104.1703	200.00
11/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	193	0	193	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
11/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	198	0	198	0	0.00
11/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	1563	2	1563	2	0.00
11/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	187	0	187	0	0.00
11/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2707	3	2707	3	0.00
11/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	592	1	592	1	1,270.00
11/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	2738	3	2738	3	0.00
11/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2677	3	2677	3	0.00
11/07/2014	R204 On 05-February-15			Bond Future	7.82	101.7427	7.8220	101.7427	0.00
11/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2171	2	2171	2	0.00
11/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2149	2	2149	2	0.00
11/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2192	2	2192	2	0.00
11/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	763	1	763	1	0.00
11/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	774	1	774	1	0.00
11/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	785	1	785	1	0.00
11/07/2014	R207 On 07-August-14			Bond Future	7.83	98.1081	7.8284	98.1081	33,961.00
11/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	316	0	316	0	0.00
11/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	331	0	331	0	0.00
11/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	346	0	346	0	0.00
11/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	882	1	882	1	0.00
11/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	855	1	855	1	0.00
11/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	911	1	911	1	0.00
11/07/2014	R207 On 06-November-14			Bond Future	7.93	99.5654	7.9311	99.5654	434.00
11/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	347	0	347	0	0.00
11/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	365	0	365	0	0.00
11/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	356	0	356	0	0.00
11/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	2813	3	2813	3	0.00
11/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	2780	3	2780	3	0.00
11/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	2747	3	2747	3	0.00
11/07/2014	R207 On 05-February-15			Bond Future	8.03	97.4600	8.0334	97.4600	0.00
11/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	2708	3	2708	3	0.00
11/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	2760	3	2760	3	0.00
11/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	2734	3	2734	3	0.00
11/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	922	1	922	1	0.00
11/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	910	1	910	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
11/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	934	1	934	1	0.00
11/07/2014	R207 On 07-May-15			Bond Future	8.11	99.1050	8.1143	99.1050	0.00
11/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2257	2	2257	2	0.00
11/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1322	1	1322	1	66.00
11/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2278	2	2278	2	0.00
11/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2237	2	2237	2	0.00
11/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1733	2	1733	2	0.00
11/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	2777	3	2777	3	0.00
11/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1749	2	1749	2	0.00
11/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1766	2	1766	2	0.00
11/07/2014	R208 On 07-August-14			Bond Future	7.99	96.2533	7.9917	96.2533	16,414.00
11/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	281	0	281	0	0.00
11/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	1572	2	1572	2	0.00
11/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	267	0	267	0	0.00
11/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	295	0	295	0	0.00
11/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	179	0	179	0	630.00
11/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	1221	1	1221	1	0.00
11/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	1186	1	1186	1	0.00
11/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	1257	1	1257	1	0.00
11/07/2014	R208 On 06-November-14			Bond Future	8.09	94.2852	8.0892	94.2852	571.00
11/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	365	0	365	0	0.00
11/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	384	0	384	0	0.00
11/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	374	0	374	0	0.00
11/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	2591	3	2591	3	0.00
11/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	3446	3	3446	3	0.00
11/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	680	1	680	1	1,520.00
11/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	3486	3	3486	3	0.00
11/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	3407	3	3407	3	0.00
11/07/2014	R208 On 05-February-15			Bond Future	8.18	95.7396	8.1841	95.7396	0.00
11/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	2690	3	2690	3	0.00
11/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	2746	3	2746	3	0.00
11/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	2718	3	2718	3	0.00
11/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	1311	1	1311	1	0.00
11/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	1294	1	1294	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
11/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	1278	1	1278	1	0.00
11/07/2014	R209 On 07-August-14			Bond Future	8.98	76.6152	8.9835	76.6152	10,760.00
11/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1311	1	1311	1	0.00
11/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1353	2	1353	2	0.00
11/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1397	2	1397	2	0.00
11/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	824	1	824	1	0.00
11/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	887	1	887	1	0.00
11/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	855	1	855	1	0.00
11/07/2014	R209 On 06-November-14			Bond Future	9.06	74.6070	9.0566	74.6070	16,291.00
11/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	6989	7	6989	7	0.00
11/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	4391	5	4391	5	0.00
11/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2113	2	2113	2	2,050.00
11/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	7261	7	7261	7	0.00
11/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	6716	7	6716	7	0.00
11/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	919	1	919	1	5,500.00
11/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2249	2	2249	2	0.00
11/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3257	3	3257	3	0.00
11/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2465	3	2465	3	2,050.00
11/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	4782	5	4782	5	0.00
11/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2320	2	2320	2	0.00
11/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1504	2	1504	2	2,200.00
11/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2284	2	2284	2	1,640.00
11/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1842	2	1842	2	2,200.00
11/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	518	0	518	0	2,050.00
11/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	5240	5	5240	5	0.00
11/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	469	0	469	0	1,640.00
11/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	421	0	421	0	2,050.00
11/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	3837	4	3837	4	0.00
11/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	2707	3	2707	3	0.00
11/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	2911	3	2911	3	0.00
11/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	2667	3	2667	3	0.00
11/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	1209	1	1209	1	5,500.00
11/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	2514	2	2514	2	0.00
11/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	1048	1	1048	1	907.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	2747	3	2747	3	0.00
11/07/2014	R209 On 05-February-15			Bond Future	9.13	75.7580	9.1269	75.7580	0.00
11/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	3886	4	3886	4	0.00
11/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	3925	4	3925	4	0.00
11/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	3847	4	3847	4	0.00
11/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	2974	3	2974	3	0.00
11/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	3025	3	3025	3	0.00
11/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2959	3	2959	3	0.00
11/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2992	3	2992	3	0.00
11/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	3914	4	3914	4	0.00
11/07/2014	R210 On 07-August-14			Bond Future	172.16	172.1551	172.1620	172.1551	123.00
11/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	13162	13	13162	13	0.00
11/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	13172	13	13172	13	0.00
11/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	13152	13	13152	13	0.00
11/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R210 On 06-November-14			Bond Future	172.70	172.6943	172.7008	172.6943	495.00
11/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	3711	4	3711	4	0.00
11/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	3691	4	3691	4	0.00
11/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	3701	4	3701	4	0.00
11/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R211 On 07-August-14			Bond Future	130.80	130.7960	130.7977	130.7960	390.00
11/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2808	3	2808	3	0.00
11/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2798	3	2798	3	0.00
11/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2788	3	2788	3	0.00
11/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R211 On 06-November-14			Bond Future	132.76	132.7552	132.7565	132.7552	0.00
11/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2766	3	2766	3	0.00
11/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2756	3	2756	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
11/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2746	3	2746	3	0.00
11/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R212 On 07-August-14			Bond Future	135.98	135.9761	135.9807	135.9761	349.00
11/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	6991	7	6991	7	0.00
11/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	6981	7	6981	7	0.00
11/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	6971	7	6971	7	0.00
11/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R212 On 06-November-14			Bond Future	138.02	138.0129	138.0171	138.0129	20,029.00
11/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	3007	3	3007	3	0.00
11/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	3017	3	3017	3	0.00
11/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	3027	3	3027	3	0.00
11/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R213 On 07-August-14			Bond Future	8.84	87.4751	8.8400	87.4751	23,790.00
11/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1084	1	1084	1	0.00
11/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1162	1	1162	1	0.00
11/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1123	1	1123	1	0.00
11/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	1010	1	1010	1	0.00
11/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	1046	1	1046	1	0.00
11/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	1084	1	1084	1	0.00
11/07/2014	R213 On 06-November-14			Bond Future	8.92	85.2338	8.9191	85.2338	6,205.00
11/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2180	2	2180	2	0.00
11/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2250	2	2250	2	0.00
11/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2215	2	2215	2	0.00
11/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	2735	3	2735	3	0.00
11/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	2695	3	2695	3	0.00
11/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	2776	3	2776	3	0.00
11/07/2014	R213 On 05-February-15			Bond Future	9.00	86.5484	8.9967	86.5484	0.00
11/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	4443	5	4443	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	4359	4	4359	4	0.00
11/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	4401	5	4401	5	0.00
11/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	2563	2	2563	2	0.00
11/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	2533	2	2533	2	0.00
11/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	2592	3	2592	3	0.00
11/07/2014	R214 On 07-August-14			Bond Future	9.05	77.6268	9.0529	77.6268	4,307.00
11/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	3808	4	3808	4	0.00
11/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	3939	4	3939	4	0.00
11/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	3873	4	3873	4	0.00
11/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	124	0	124	0	0.00
11/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	138	0	138	0	0.00
11/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	131	0	131	0	0.00
11/07/2014	R214 On 06-November-14			Bond Future	9.13	75.4920	9.1255	75.4920	1,726.00
11/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	2926	3	2926	3	2,500.00
11/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	4961	5	4961	5	0.00
11/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5012	5	5012	5	0.00
11/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5063	5	5063	5	0.00
11/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	5796	6	5796	6	0.00
11/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	2352	2	2352	2	0.00
11/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	860	1	860	1	2,500.00
11/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	1125	1	1125	1	0.00
11/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	1105	1	1105	1	0.00
11/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	1145	1	1145	1	0.00
11/07/2014	R214 On 05-February-15			Bond Future	9.20	76.6565	9.1965	76.6565	0.00
11/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	4878	5	4878	5	0.00
11/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	4834	5	4834	5	0.00
11/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	4791	5	4791	5	0.00
11/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2573	2	2573	2	0.00
11/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2544	2	2544	2	0.00
11/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2602	3	2602	3	0.00
11/07/2014	R248 On 07-August-14			Bond Future	9.11	100.4228	9.1085	100.4228	8,384.00
11/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	5195	5	5195	5	0.00
11/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	5286	6	5286	6	0.00
11/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	5103	5	5103	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R248 On 06-November-14			Bond Future	9.18	97.4886	9.1830	97.4886	8,951.00
11/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	5079	5	5079	5	0.00
11/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	5259	6	5259	6	0.00
11/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	5169	5	5169	5	0.00
11/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R248 On 05-February-15			Bond Future	9.26	98.9924	9.2561	98.9924	0.00
11/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	2335	3	2335	3	0.00
11/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	2428	3	2428	3	0.00
11/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	2241	2	2241	2	0.00
11/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
11/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00