



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 November 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	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
11/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	2025 On 06-November-14			Bond Future	118.02	118.0206	118.0206	118.0206	0.00
11/11/2014	2025 On 05-February-15			Bond Future	118.58	118.7994	118.5802	118.7994	16.00
11/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	410	0	410	0	0.00
11/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	430	0	430	0	0.00
11/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	420	0	420	0	0.00
11/11/2014	2025 On 07-May-15			Bond Future	120.54	120.7654	120.5414	120.7654	0.00
11/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	459	0	459	0	0.00
11/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	469	0	469	0	0.00
11/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	449	0	449	0	0.00
11/11/2014	2030 On 06-November-14			Bond Future	8.38	98.9842	8.3800	98.9842	0.00
11/11/2014	2030 On 05-February-15			Bond Future	8.44	96.6727	8.4407	96.6727	4,658.00
11/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	6243	6	6243	6	0.00
11/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	6392	7	6392	7	0.00
11/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	6318	6	6318	6	0.00
11/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2030 On 07-May-15			Bond Future	8.50	98.2619	8.4951	98.2619	0.00
11/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	2105	2	2105	2	0.00
11/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	2026	2	2026	2	0.00
11/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	1948	2	1948	2	0.00
11/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2032 On 06-November-14			Bond Future	8.54	98.3784	8.5350	98.3784	0.00
11/11/2014	2032 On 05-February-15			Bond Future	8.62	100.1204	8.6189	100.1204	3.00
11/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	1038	1	1038	1	0.00
11/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	1126	1	1126	1	0.00
11/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	950	1	950	1	0.00
11/11/2014	2032 On 07-May-15			Bond Future	8.67	97.6094	8.6742	97.6094	0.00
11/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	1505	1	1505	1	0.00
11/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	1418	1	1418	1	0.00
11/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	1593	1	1593	1	0.00
11/11/2014	2032 On 06-August-15			Bond Future	8.72	99.2997	8.7232	99.2997	0.00
11/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	1910	1	1910	1	0.00
11/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	1823	1	1823	1	0.00
11/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	1996	2	1996	2	0.00
11/11/2014	2037 On 06-November-14			Bond Future	8.66	100.7901	8.6600	100.7901	0.00
11/11/2014	2037 On 05-February-15			Bond Future	8.71	98.3837	8.7147	98.3837	13,845.00
11/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	7072	7	7072	7	0.00
11/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	7157	7	7157	7	0.00
11/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	6987	7	6987	7	0.00
11/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2037 On 07-May-15			Bond Future	8.77	100.0013	8.7690	100.0013	500.00
11/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	2052	2	2052	2	0.00
11/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	2235	2	2235	2	0.00
11/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	2144	2	2144	2	0.00
11/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2014	2037 On 06-August-15			Bond Future	8.82	97.4728	8.8187	97.4728	0.00
11/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	645	0	645	0	0.00
11/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	739	0	739	0	0.00
11/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	550	0	550	0	0.00
11/11/2014	2038 On 06-November-14			Bond Future	125.30	125.2994	125.2994	125.2994	0.00
11/11/2014	2038 On 05-February-15			Bond Future	126.40	126.4008	126.4017	126.4008	1,318.00
11/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	3392	3	3392	3	0.00
11/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	3402	3	3402	3	0.00
11/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	3412	3	3412	3	0.00
11/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2038 On 07-May-15			Bond Future	128.49	128.4925	128.4920	128.4925	0.00
11/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1502	2	1502	2	0.00
11/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1482	1	1482	1	0.00
11/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1492	1	1492	1	0.00
11/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2044 On 06-November-14			Bond Future	8.75	102.4784	8.7450	102.4784	0.00
11/11/2014	2044 On 05-February-15			Bond Future	8.80	99.9989	8.7977	99.9989	5,842.00
11/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	2163	2	2163	2	0.00
11/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	2063	2	2063	2	0.00
11/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	1963	2	1963	2	0.00
11/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2044 On 07-May-15			Bond Future	8.85	101.6429	8.8504	101.6429	0.00
11/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	1416	2	1416	2	0.00
11/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	1616	2	1616	2	0.00
11/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	1516	2	1516	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2044 On 06-August-15			Bond Future	8.90	99.0178	8.8988	99.0178	0.00
11/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	1532	1	1532	1	0.00
11/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	1428	1	1428	1	0.00
11/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	1636	1	1636	1	0.00
11/11/2014	2046 On 06-November-14			Bond Future	125.60	125.5955	125.5955	125.5955	0.00
11/11/2014	2046 On 05-February-15			Bond Future	128.25	128.6853	128.2530	128.6853	5,389.00
11/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	4263	5	4263	5	0.00
11/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	4243	5	4243	5	0.00
11/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	4253	5	4253	5	0.00
11/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2046 On 07-May-15			Bond Future	129.00	129.4438	129.0030	129.4438	0.00
11/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	1993	2	1993	2	0.00
11/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	2003	2	2003	2	0.00
11/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	2013	2	2013	2	0.00
11/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2050 On 06-November-14			Bond Future	135.84	135.8385	135.8385	135.8385	0.00
11/11/2014	2050 On 05-February-15			Bond Future	138.21	138.2064	138.2074	138.2064	2,640.00
11/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	8217	8	8217	8	0.00
11/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	8197	8	8197	8	0.00
11/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	8207	8	8207	8	0.00
11/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2050 On 07-May-15			Bond Future	140.49	140.4934	140.4927	140.4934	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
11/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	5483	5	5483	5	0.00
11/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	5503	6	5503	6	0.00
11/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	5493	5	5493	5	0.00
11/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	AL12 On 05-February-15			Index Future	533.08	534.0590	533.0820	534.0590	0.00
11/11/2014	AL12 On 07-May-15			Index Future	541.83	542.8260	541.8270	542.8260	0.00
11/11/2014	AL37 On 05-February-15			Index Future	449.13	449.3990	449.1310	449.3990	115.00
11/11/2014	AL37 On 07-May-15			Index Future	456.50	456.7750	456.4980	456.7750	0.00
11/11/2014	AL7T On 05-February-15			Index Future	530.75	531.2950	530.7470	531.2950	3.00
11/11/2014	AL7T On 07-May-15			Index Future	539.45	540.0160	539.4530	540.0160	0.00
11/11/2014	ALBI On 05-February-15			Index Future	483.28	483.8850	483.2840	483.8850	646.00
11/11/2014	ALBI On 07-May-15			Index Future	491.21	491.8280	491.2120	491.8280	0.00
11/11/2014	ALBI On 06-August-15			Index Future	499.62	500.2460	499.6180	500.2460	0.00
11/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C197 On 07-December-23			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
11/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2014	EL28 On 06-November-14			Bond Future	123.49	123.4851	123.4851	123.4851	0.00
11/11/2014	EL28 On 05-February-15			Bond Future	125.68	126.5450	125.6811	126.5450	0.00
11/11/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	1	0	1	0.00
11/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	1	0	1	0.00
11/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	1	0	1	0.00
11/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	309	0	309	0	0.00
11/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	329	0	329	0	0.00
11/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	319	0	319	0	0.00
11/11/2014	EL28 On 07-May-15			Bond Future	126.25	127.1274	126.2480	127.1274	0.00
11/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	1238	2	1238	2	0.00
11/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	1248	2	1248	2	0.00
11/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	1258	2	1258	2	0.00
11/11/2014	EL28 On 07-May-15	125.00	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
11/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	ES33 On 06-November-14			Bond Future	9.44	84.2636	9.4350	84.2636	0.00
11/11/2014	ES33 On 05-February-15			Bond Future	9.54	85.6454	9.5386	85.6454	6,220.00
11/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3404	4	3404	4	0.00
11/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3334	4	3334	4	0.00
11/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3264	3	3264	3	0.00
11/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	ES33 On 07-May-15			Bond Future	9.62	83.2638	9.6177	83.2638	0.00
11/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	892	1	892	1	0.00
11/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1036	1	1036	1	0.00
11/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	964	1	964	1	0.00
11/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
11/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
11/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
11/11/2014	ES33 On 06-August-15			Bond Future	9.69	84.7056	9.6912	84.7056	0.00
11/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
11/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
11/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
11/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	739	1	739	1	0.00
11/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	665	0	665	0	0.00
11/11/2014	ES33 On 06-August-15	9.61	Put	Bond Future	592	0	592	0	0.00
11/11/2014	GOVI On 05-February-15			GOVI	481.65	482.1520	481.6450	482.1520	404.00
11/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	216550	22	216550	22	0.00
11/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	216350	22	216350	22	0.00
11/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	216450	22	216450	22	0.00
11/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
11/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
11/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
11/11/2014	GOVI On 07-May-15			GOVI	489.55	490.0660	489.5460	490.0660	130.00
11/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	395560	40	395560	40	0.00
11/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	395360	40	395360	40	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
11/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	395460	40	395460	40	0.00
11/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
11/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
11/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
11/11/2014	GOVI On 06-August-15			GOVI	497.92	498.4540	497.9230	498.4540	0.00
11/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
11/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
11/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
11/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	20770	2	20770	2	0.00
11/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	20670	2	20670	2	0.00
11/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	20870	2	20870	2	0.00
11/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/11/2014	IGOV On 05-February-15			Index Future	225.80	225.8340	225.7980	225.8340	1,093.00
11/11/2014	IGOV On 07-May-15			Index Future	229.53	229.5680	229.5290	229.5680	80.00
11/11/2014	IGOV On 06-August-15			Index Future	233.48	233.5250	233.4840	233.5250	0.00
11/11/2014	ILBI On 05-February-15			Index Future	611.81	611.9140	611.8090	611.9140	157.00
11/11/2014	ILBI On 07-May-15			Index Future	621.87	621.9820	621.8730	621.9820	0.00
11/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
11/11/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/11/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
11/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.19	93.8100	6.1900	93.8100	0.00
11/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	0.00
11/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	0.00
11/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.38	93.6200	6.3800	93.6200	2,850.00
11/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
11/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.59	93.4100	6.5900	93.4100	5,000.00
11/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	0.00
11/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
11/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
11/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	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
11/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
11/11/2014	R023 On 06-November-14			Bond Future	7.67	102.0086	7.6700	102.0086	0.00
11/11/2014	R023 On 05-February-15			Bond Future	7.74	103.6400	7.7435	103.6400	10,317.00
11/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	5768	6	5768	6	0.00
11/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	5821	6	5821	6	0.00
11/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	5715	6	5715	6	0.00
11/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	34	0	34	0	0.00
11/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	36	0	36	0	0.00
11/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	38	0	38	0	0.00
11/11/2014	R023 On 07-May-15			Bond Future	7.79	101.4175	7.7888	101.4175	0.00
11/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	2961	3	2961	3	0.00
11/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	3038	3	3038	3	0.00
11/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	2999	3	2999	3	0.00
11/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	946	1	946	1	0.00
11/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	928	1	928	1	0.00
11/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	964	1	964	1	0.00
11/11/2014	R023 On 06-August-15			Bond Future	7.82	103.1731	7.8245	103.1731	0.00
11/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	3603	4	3603	4	0.00
11/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	7035	7	7035	7	0.00
11/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	3640	4	3640	4	0.00
11/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	3677	4	3677	4	0.00
11/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	1307	1	1307	1	0.00
11/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	1271	1	1271	1	0.00
11/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	1289	1	1289	1	0.00
11/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	347	0	347	0	911.00
11/11/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
11/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
11/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1079	1	1079	1	0.00
11/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1090	1	1090	1	0.00
11/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1084	1	1084	1	0.00
11/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	5	0	5	0	0.00
11/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	5	0	5	0	0.00
11/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	6	0	6	0	0.00
11/11/2014	R186 On 06-November-14			Bond Future	7.95	123.6814	7.9500	123.6814	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
11/11/2014	R186 On 05-February-15			Bond Future	8.01	120.3791	8.0090	120.3791	45,209.00
11/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	6277	6	6277	6	0.00
11/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	6350	6	6350	6	0.00
11/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	8120	8	8120	8	0.00
11/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	6205	6	6205	6	0.00
11/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	4198	4	4198	4	0.00
11/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	4528	5	4528	5	0.00
11/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	70	0	70	0	9,600.00
11/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	192	0	192	0	0.00
11/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	185	0	185	0	0.00
11/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	442	0	442	0	6,500.00
11/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	179	0	179	0	0.00
11/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	519	1	519	1	6,500.00
11/11/2014	R186 On 07-May-15			Bond Future	8.06	122.3573	8.0579	122.3573	0.00
11/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	3543	4	3543	4	0.00
11/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	3494	4	3494	4	0.00
11/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	3593	4	3593	4	0.00
11/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1920	2	1920	2	0.00
11/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1952	2	1952	2	0.00
11/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1985	2	1985	2	0.00
11/11/2014	R186 On 06-August-15			Bond Future	8.10	119.1748	8.0985	119.1748	0.00
11/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	2937	3	2937	3	0.00
11/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	2975	3	2975	3	0.00
11/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	3014	3	3014	3	0.00
11/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	3786	4	3786	4	0.00
11/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	3831	4	3831	4	0.00
11/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	3743	4	3743	4	0.00
11/11/2014	R186 On 05-November-15			Bond Future	8.12	121.3466	8.1205	121.3466	0.00
11/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	4488	5	4488	5	0.00
11/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	4577	5	4577	5	0.00
11/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	4532	5	4532	5	0.00
11/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	8340	8	8340	8	0.00
11/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	3495	3	3495	3	0.00
11/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	1536	2	1536	2	2,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	3531	3	3531	3	0.00
11/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	3460	3	3460	3	0.00
11/11/2014	R197 On 06-November-14			Bond Future	289.81	289.8141	289.8141	289.8141	0.00
11/11/2014	R197 On 05-February-15			Bond Future	288.71	288.4895	288.7070	288.4895	898.00
11/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
11/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
11/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
11/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	293	1	293	1	0.00
11/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	303	1	303	1	0.00
11/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	283	1	283	1	0.00
11/11/2014	R197 On 07-May-15			Bond Future	293.48	293.2632	293.4813	293.2632	0.00
11/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
11/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
11/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
11/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	529	1	529	1	0.00
11/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	519	1	519	1	0.00
11/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	509	1	509	1	0.00
11/11/2014	R202 On 06-November-14			Bond Future	235.49	235.4861	235.4861	235.4861	0.00
11/11/2014	R202 On 05-February-15			Bond Future	235.93	235.9266	235.9283	235.9266	50,593.00
11/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	2938	3	2938	3	0.00
11/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	2918	3	2918	3	0.00
11/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	2928	3	2928	3	0.00
11/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R202 On 07-May-15			Bond Future	239.83	239.8302	239.8295	239.8302	0.00
11/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1330	1	1330	1	0.00
11/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1340	1	1340	1	0.00
11/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1320	1	1320	1	0.00
11/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R203 On 06-November-14			Bond Future	6.75	105.1189	6.7450	105.1189	0.00
11/11/2014	R203 On 05-February-15			Bond Future	6.77	106.8635	6.7702	106.8635	15,535.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2179	2	2179	2	55.00
11/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	3695	4	3695	4	0.00
11/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	3718	4	3718	4	0.00
11/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	3672	4	3672	4	0.00
11/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	8	0	8	0	0.00
11/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R203 On 07-May-15			Bond Future	6.78	104.4516	6.7837	104.4516	0.00
11/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1219	1	1219	1	0.00
11/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1236	1	1236	1	0.00
11/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1202	1	1202	1	0.00
11/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	210	0	210	0	0.00
11/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	205	0	205	0	0.00
11/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	215	0	215	0	0.00
11/11/2014	R203 On 06-August-15			Bond Future	6.76	106.2600	6.7574	106.2600	0.00
11/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	640	1	640	1	0.00
11/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	650	1	650	1	0.00
11/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	661	1	661	1	0.00
11/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	665	1	665	1	0.00
11/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	655	1	655	1	0.00
11/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	674	1	674	1	0.00
11/11/2014	R204 On 06-November-14			Bond Future	7.06	106.4347	7.0550	106.4347	0.00
11/11/2014	R204 On 05-February-15			Bond Future	7.06	104.2525	7.0647	104.2525	10,772.00
11/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	3930	4	3930	4	0.00
11/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	3898	4	3898	4	0.00
11/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	3962	4	3962	4	0.00
11/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	4	0	4	0	0.00
11/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	3	0	3	0	0.00
11/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	3	0	3	0	0.00
11/11/2014	R204 On 07-May-15			Bond Future	7.10	105.9656	7.1002	105.9656	0.00
11/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	1639	2	1639	2	0.00
11/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	1685	2	1685	2	0.00
11/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	1662	2	1662	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	405	0	405	0	0.00
11/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	396	0	396	0	0.00
11/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	387	0	387	0	0.00
11/11/2014	R204 On 06-August-15			Bond Future	7.11	103.7613	7.1150	103.7613	0.00
11/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	3909	4	3909	4	0.00
11/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2276	2	2276	2	0.00
11/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2320	2	2320	2	0.00
11/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2298	2	2298	2	0.00
11/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	126	0	126	0	699.00
11/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	421	0	421	0	0.00
11/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	428	0	428	0	0.00
11/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	414	0	414	0	0.00
11/11/2014	R207 On 06-November-14			Bond Future	7.26	102.3084	7.2550	102.3084	0.00
11/11/2014	R207 On 05-February-15			Bond Future	7.32	100.3252	7.3163	100.3252	36,307.00
11/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	4686	5	4686	5	0.00
11/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	4724	5	4724	5	0.00
11/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	4648	5	4648	5	0.00
11/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	6	0	6	0	0.00
11/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	6	0	6	0	0.00
11/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	7	0	7	0	0.00
11/11/2014	R207 On 07-May-15			Bond Future	7.36	101.9741	7.3628	101.9741	0.00
11/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	3554	4	3554	4	0.00
11/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	1975	2	1975	2	66.00
11/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	3587	4	3587	4	0.00
11/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	3521	4	3521	4	0.00
11/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	175	0	175	0	0.00
11/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	171	0	171	0	0.00
11/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	559	1	559	1	0.00
11/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	179	0	179	0	0.00
11/11/2014	R207 On 06-August-15			Bond Future	7.39	100.0953	7.3940	100.0953	0.00
11/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2145	2	2145	2	0.00
11/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2193	2	2193	2	0.00
11/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2169	2	2169	2	0.00
11/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1526	2	1526	2	70.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	873	1	873	1	0.00
11/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	860	1	860	1	0.00
11/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	848	1	848	1	0.00
11/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	1282	1	1282	1	0.00
11/11/2014	R208 On 06-November-14			Bond Future	7.43	97.3601	7.4300	97.3601	0.00
11/11/2014	R208 On 05-February-15			Bond Future	7.49	98.9315	7.4913	98.9315	52,027.00
11/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	4621	5	4621	5	0.00
11/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	4708	5	4708	5	0.00
11/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	4665	5	4665	5	0.00
11/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	24	0	24	0	0.00
11/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	23	0	23	0	0.00
11/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	22	0	22	0	0.00
11/11/2014	R208 On 07-May-15			Bond Future	7.54	97.1565	7.5357	97.1565	0.00
11/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	2651	3	2651	3	0.00
11/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	2717	3	2717	3	0.00
11/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	2684	3	2684	3	0.00
11/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	597	1	597	1	0.00
11/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	574	1	574	1	0.00
11/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	586	1	586	1	0.00
11/11/2014	R208 On 06-August-15			Bond Future	7.57	98.8386	7.5677	98.8386	0.00
11/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	2855	3	2855	3	0.00
11/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	2826	3	2826	3	0.00
11/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	2884	3	2884	3	0.00
11/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	5702	6	5702	6	0.00
11/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	234	0	234	0	198.00
11/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	982	1	982	1	0.00
11/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	968	1	968	1	0.00
11/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	954	1	954	1	0.00
11/11/2014	R208 On 05-November-15			Bond Future	7.57	97.2358	7.5728	97.2358	0.00
11/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	4454	5	4454	5	0.00
11/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	2374	2	2374	2	0.00
11/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	2399	2	2399	2	0.00
11/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	2350	2	2350	2	0.00
11/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	679	1	679	1	2,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	1622	2	1622	2	0.00
11/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	1605	2	1605	2	0.00
11/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1640	2	1640	2	0.00
11/11/2014	R209 On 06-November-14			Bond Future	8.58	78.0979	8.5750	78.0979	0.00
11/11/2014	R209 On 05-February-15			Bond Future	8.63	79.5478	8.6259	79.5478	28,435.00
11/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	5102	5	5102	5	0.00
11/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	5040	5	5040	5	0.00
11/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	3564	4	3564	4	0.00
11/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	4979	5	4979	5	0.00
11/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	325	0	325	0	0.00
11/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	336	0	336	0	0.00
11/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	315	0	315	0	0.00
11/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	683	1	683	1	0.00
11/11/2014	R209 On 07-May-15			Bond Future	8.67	77.7062	8.6740	77.7062	0.00
11/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	4152	4	4152	4	0.00
11/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	4103	4	4103	4	0.00
11/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	4055	4	4055	4	0.00
11/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1608	2	1608	2	0.00
11/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1635	2	1635	2	0.00
11/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	1582	2	1582	2	0.00
11/11/2014	R209 On 06-August-15			Bond Future	8.72	79.0518	8.7163	79.0518	0.00
11/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	9153	9	9153	9	0.00
11/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	4612	5	4612	5	0.00
11/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	4656	5	4656	5	0.00
11/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	4567	5	4567	5	0.00
11/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	2453	2	2453	2	0.00
11/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	733	1	733	1	2,914.00
11/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	2424	2	2424	2	0.00
11/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	2483	2	2483	2	0.00
11/11/2014	R210 On 06-November-14			Bond Future	174.10	174.0951	174.0951	174.0951	0.00
11/11/2014	R210 On 05-February-15			Bond Future	178.20	178.3979	178.1956	178.3979	628.00
11/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	3206	3	3206	3	0.00
11/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	3186	3	3186	3	0.00
11/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	3196	3	3196	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
11/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R210 On 07-May-15			Bond Future	179.06	179.2716	179.0643	179.2716	0.00
11/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	2064	2	2064	2	0.00
11/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	2074	2	2074	2	0.00
11/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	2054	2	2054	2	0.00
11/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R211 On 06-November-14			Bond Future	132.58	132.5819	132.5819	132.5819	0.00
11/11/2014	R211 On 05-February-15			Bond Future	133.02	133.0217	133.0193	133.0217	1,120.00
11/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	9	0	9	0	0.00
11/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	19	0	19	0	0.00
11/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	29	0	29	0	0.00
11/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R211 On 07-May-15			Bond Future	135.22	135.2232	135.2192	135.2232	0.00
11/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	229	0	229	0	0.00
11/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	209	0	209	0	0.00
11/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	219	0	219	0	0.00
11/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R212 On 06-November-14			Bond Future	137.55	137.5478	137.5478	137.5478	0.00
11/11/2014	R212 On 05-February-15			Bond Future	138.05	138.0049	138.0509	138.0049	14,864.00
11/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	41	0	41	0	0.00
11/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	61	0	61	0	0.00
11/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	51	0	51	0	0.00
11/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R212 On 07-May-15			Bond Future	140.33	140.2890	140.3341	140.2890	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
11/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
11/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
11/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
11/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	666	1	666	1	0.00
11/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	676	1	676	1	0.00
11/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	656	1	656	1	0.00
11/11/2014	R213 On 06-November-14			Bond Future	8.42	88.9467	8.4150	88.9467	0.00
11/11/2014	R213 On 05-February-15			Bond Future	8.49	90.4814	8.4864	90.4814	21,766.00
11/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	5921	6	5921	6	0.00
11/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	5986	6	5986	6	0.00
11/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	5857	6	5857	6	0.00
11/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	196	0	196	0	0.00
11/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	190	0	190	0	0.00
11/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	203	0	203	0	0.00
11/11/2014	R213 On 07-May-15			Bond Future	8.54	88.4226	8.5359	88.4226	0.00
11/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	3477	4	3477	4	0.00
11/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	3568	4	3568	4	0.00
11/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	3523	4	3523	4	0.00
11/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1881	2	1881	2	0.00
11/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1851	2	1851	2	0.00
11/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1911	2	1911	2	0.00
11/11/2014	R213 On 06-August-15			Bond Future	8.58	89.9534	8.5795	89.9534	0.00
11/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	3040	3	3040	3	0.00
11/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	3077	3	3077	3	0.00
11/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	3003	3	3003	3	0.00
11/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	3653	4	3653	4	0.00
11/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	3695	4	3695	4	0.00
11/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	3613	3	3613	3	0.00
11/11/2014	R214 On 06-November-14			Bond Future	8.68	78.8907	8.6750	78.8907	0.00
11/11/2014	R214 On 05-February-15			Bond Future	8.73	80.3223	8.7272	80.3223	6,869.00
11/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	6295	6	6295	6	0.00
11/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	6230	6	6230	6	0.00
11/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	6164	6	6164	6	0.00
11/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	227	0	227	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
11/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	235	0	235	0	0.00
11/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	220	0	220	0	0.00
11/11/2014	R214 On 07-May-15			Bond Future	8.77	78.3499	8.7741	78.3499	0.00
11/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	4589	5	4589	5	0.00
11/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	4640	5	4640	5	0.00
11/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	4538	5	4538	5	0.00
11/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1597	2	1597	2	0.00
11/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	1571	2	1571	2	0.00
11/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1623	2	1623	2	0.00
11/11/2014	R214 On 06-August-15			Bond Future	8.82	79.7063	8.8161	79.7063	0.00
11/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	3342	3	3342	3	0.00
11/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	3381	3	3381	3	0.00
11/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	3420	4	3420	4	0.00
11/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	3967	4	3967	4	0.00
11/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	3923	4	3923	4	0.00
11/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	3880	4	3880	4	0.00
11/11/2014	R248 On 06-November-14			Bond Future	8.74	101.8797	8.7350	101.8797	0.00
11/11/2014	R248 On 05-February-15			Bond Future	8.78	103.8382	8.7836	103.8382	39,123.00
11/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	7167	7	7167	7	0.00
11/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	7074	7	7074	7	0.00
11/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	7261	8	7261	8	0.00
11/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R248 On 07-May-15			Bond Future	8.83	101.1126	8.8320	101.1126	0.00
11/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	4255	5	4255	5	0.00
11/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	4352	5	4352	5	0.00
11/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	4157	4	4157	4	0.00
11/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
11/11/2014	R248 On 06-August-15			Bond Future	8.88	102.8632	8.8754	102.8632	0.00
11/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	1222	1	1222	1	0.00
11/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	1437	1	1437	1	0.00
11/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	1329	1	1329	1	0.00