



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 11/04/2014 To: 11/04/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	2025 On 08-May-14			Bond Future	114.59	114.0814	114.5918	114.0814	0.00
11/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	3582	3	4	3	0.00
11/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	3602	3	4	3	0.00
11/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	3592	3	4	3	0.00
11/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2025 On 07-August-14			Bond Future	115.14	114.6267	115.1431	114.6267	0.00
11/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	6153	6	6	6	0.00
11/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	6133	6	6	6	0.00
11/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	6143	6	6	6	0.00
11/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2030 On 08-May-14			Bond Future	8.81	95.9480	95.4283	95.9480	3,961.00
11/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	1522	2	2	2	0.00
11/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	1444	2	1	2	0.00
11/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	1600	2	2	2	0.00
11/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2030 On 07-August-14			Bond Future	8.90	93.3350	92.8065	93.3350	0.00
11/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	737	1	1	1	0.00
11/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	893	1	1	1	0.00
11/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	815	1	1	1	0.00
11/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2030 On 06-November-14			Bond Future	8.97	94.7599	94.2239	94.7599	0.00

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11/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	131	1	0	1	0.00
11/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	285	1	0	1	0.00
11/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	208	1	0	1	0.00
11/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2037 On 08-May-14			Bond Future	9.00	98.1119	97.6054	98.1119	5,914.00
11/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	3360	4	3	4	0.00
11/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	3534	4	4	4	0.00
11/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	3447	4	3	4	0.00
11/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2037 On 07-August-14			Bond Future	9.08	95.2797	94.7646	95.2797	3,280.00
11/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
11/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
11/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
11/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	353	0	0	0	0.00
11/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	261	0	0	0	0.00
11/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	170	0	0	0	0.00
11/04/2014	2037 On 06-November-14			Bond Future	9.15	96.6176	96.0951	96.6176	0.00
11/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	4639	5	5	5	0.00
11/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	4722	5	5	5	0.00
11/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	4804	5	5	5	0.00
11/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2038 On 08-May-14			Bond Future	116.66	116.0015	116.6599	116.0015	334.00
11/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	7660	7	8	7	0.00
11/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	7650	7	8	7	0.00
11/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	7670	7	8	7	0.00
11/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2038 On 07-August-14			Bond Future	117.10	116.4341	117.1007	116.4341	0.00
11/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	11091	10	11	10	0.00
11/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	11101	10	11	10	0.00
11/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	11111	10	11	10	0.00
11/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2046 On 08-May-14			Bond Future	114.37	114.0977	114.3686	114.0977	5,218.00
11/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	10019	10	10	10	0.00
11/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	10009	10	10	10	0.00
11/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	10029	10	10	10	0.00
11/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2046 On 07-August-14			Bond Future	116.04	115.7701	116.0435	115.7701	0.00
11/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	11604	11	12	11	0.00
11/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	11594	11	12	11	0.00
11/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	11614	11	12	11	0.00
11/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2046 On 06-November-14			Bond Future	116.49	116.2081	116.4864	116.2081	0.00
11/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	12056	12	12	12	0.00
11/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	12036	12	12	12	0.00
11/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	12046	12	12	12	0.00
11/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2050 On 08-May-14			Bond Future	123.98	121.8552	123.9831	121.8552	1,300.00
11/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	8993	7	9	7	0.00
11/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	8973	7	9	7	0.00
11/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	8983	7	9	7	0.00

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11/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2050 On 07-August-14			Bond Future	124.39	122.2336	124.3910	122.2336	0.00
11/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	12391	10	12	10	0.00
11/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	12401	10	12	10	0.00
11/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	12381	10	12	10	0.00
11/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	AL12 On 08-May-14			Index Future	488.05	490.7380	488.0510	490.7380	0.00
11/04/2014	AL12 On 07-August-14			Index Future	495.14	497.8710	495.1390	497.8710	0.00
11/04/2014	AL12 On 06-November-14			Index Future	502.69	505.4650	502.6940	505.4650	0.00
11/04/2014	AL37 On 08-May-14			Index Future	414.48	415.5550	414.4840	415.5550	0.00
11/04/2014	AL37 On 07-August-14			Index Future	420.50	421.5940	420.5030	421.5940	0.00
11/04/2014	AL7T On 08-May-14			Index Future	489.42	491.5630	489.4150	491.5630	1.00
11/04/2014	AL7T On 07-August-14			Index Future	496.52	498.7070	496.5220	498.7070	0.00
11/04/2014	ALBI On 08-May-14			Index Future	444.97	446.7040	444.9700	446.7040	704.00
11/04/2014	ALBI On 07-August-14			Index Future	451.43	453.1970	451.4320	453.1970	0.00
11/04/2014	ALBI On 06-November-14			Index Future	458.32	460.1090	458.3200	460.1090	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
11/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2014	EL28 On 08-May-14			Bond Future	120.88	120.2934	120.8819	120.2934	0.00
11/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	6892	6	7	6	0.00
11/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	6872	6	7	6	0.00
11/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	6882	6	7	6	0.00
11/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	EL28 On 07-August-14			Bond Future	122.65	122.0568	122.6523	122.0568	0.00
11/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	8642	8	9	8	0.00
11/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	8652	8	9	8	0.00
11/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	8662	8	9	8	0.00
11/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	ES33 On 08-May-14			Bond Future	9.60	83.3160	82.8701	83.3160	6,292.00
11/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
11/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
11/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
11/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	381	0	0	0	0.00
11/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	456	0	0	0	0.00
11/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	306	0	0	0	0.00
11/04/2014	ES33 On 07-August-14			Bond Future	9.70	84.4188	83.9654	84.4188	0.00
11/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3265	4	3	4	0.00
11/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3196	4	3	4	0.00
11/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3127	4	3	4	0.00
11/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00

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11/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
11/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
11/04/2014	ES33 On 06-November-14			Bond Future	9.80	81.9236	81.4636	81.9236	0.00
11/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3431	4	3	4	0.00
11/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3499	4	3	4	0.00
11/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3566	4	4	4	0.00
11/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
11/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
11/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
11/04/2014	GOVI On 08-May-14			GOVI	443.66	445.3080	443.6560	445.3080	314.00
11/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	16460	3	2	3	0.00
11/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	16560	3	2	3	0.00
11/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	16660	3	2	3	0.00
11/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
11/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
11/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
11/04/2014	GOVI On 07-August-14			GOVI	450.10	451.7810	450.0980	451.7810	220.00
11/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
11/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
11/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
11/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	98920	8	10	8	0.00
11/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	99120	8	10	8	0.00
11/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	99020	8	10	8	0.00
11/04/2014	GOVI On 06-November-14			GOVI	456.97	458.6720	456.9660	458.6720	0.00
11/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	79760	10	8	10	0.00
11/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	79560	10	8	10	0.00
11/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	79660	10	8	10	0.00
11/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
11/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
11/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
11/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/04/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.02	140.0042	140.0179	140.0042	635.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2014	IGOV On 08-May-14			Index Future	209.38	208.3260	209.3810	208.3260	1,266.00
11/04/2014	IGOV On 07-August-14			Index Future	212.45	211.3800	212.4480	211.3800	90.00
11/04/2014	IGOV On 06-November-14			Index Future	215.72	214.6300	215.7150	214.6300	0.00
11/04/2014	ILBI On 08-May-14			Index Future	567.56	564.6860	567.5610	564.6860	0.00
11/04/2014	ILBI On 07-August-14			Index Future	575.73	572.8160	575.7320	572.8160	210.00
11/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/04/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.75	94.2700	94.2500	94.2700	0.00
11/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.85	94.2100	94.1500	94.2100	2,000.00
11/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.02	94.0800	93.9800	94.0800	2,000.00
11/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.09	94.0100	93.9100	94.0100	800.00
11/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.26	93.8700	93.7400	93.8700	0.00
11/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.35	93.7900	93.6500	93.7900	1,000.00
11/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.73	93.4000	93.2700	93.4000	0.00
11/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.01	93.1000	92.9900	93.1000	2,850.00
11/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.29	92.8300	92.7100	92.8300	5,000.00
11/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.50	92.6200	92.5000	92.6200	0.00
11/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.69	92.4500	92.3100	92.4500	0.00
11/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.88	92.2800	92.1200	92.2800	0.00
11/04/2014	R023 On 08-May-14			Bond Future	8.18	99.2807	98.8551	99.2807	12,906.00
11/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	84	0	0	0	0.00
11/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	89	0	0	0	0.00
11/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	79	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
11/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	3661	3	4	3	0.00
11/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	3720	3	4	3	0.00
11/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	3779	3	4	3	0.00
11/04/2014	R023 On 07-August-14			Bond Future	8.28	100.6137	100.1802	100.6137	0.00
11/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2894	3	3	3	0.00
11/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2964	3	3	3	0.00
11/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2929	3	3	3	0.00
11/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	1587	1	2	1	0.00
11/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	1634	1	2	1	0.00
11/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	1611	1	2	1	0.00
11/04/2014	R023 On 06-November-14			Bond Future	8.36	98.2291	97.7895	98.2291	0.00
11/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3696	4	4	4	0.00
11/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3729	4	4	4	0.00
11/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	3663	4	4	4	0.00
11/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2345	2	2	2	0.00
11/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2322	2	2	2	0.00
11/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2370	2	2	2	0.00
11/04/2014	R157 On 08-May-14			Bond Future	6.77	110.7223	110.6189	110.7223	20,051.00
11/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2135	2	2	2	0.00
11/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2149	2	2	2	0.00
11/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2121	2	2	2	0.00
11/04/2014	R157 On 07-August-14			Bond Future	6.98	112.3316	112.2252	112.3316	12,800.00
11/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	227	0	0	0	0.00
11/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	231	0	0	0	0.00
11/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	235	0	0	0	0.00
11/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	493	0	0	0	0.00
11/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	487	0	0	0	0.00
11/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	480	0	0	0	0.00
11/04/2014	R157 On 06-November-14			Bond Future	7.24	107.2320	107.1246	107.2320	0.00
11/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	93	0	0	0	0.00
11/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	92	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
11/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	95	0	0	0	0.00
11/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	969	1	1	1	0.00
11/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	983	1	1	1	0.00
11/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	976	1	1	1	0.00
11/04/2014	R186 On 08-May-14			Bond Future	8.34	121.3838	120.7822	121.3838	55,841.00
11/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	6357	7	6	7	0.00
11/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	1687	2	2	2	1,000.00
11/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	1	0	0	0	0.00
11/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	1	0	0	0	0.00
11/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	2203	3	2	3	900.00
11/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	11303	12	11	12	0.00
11/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	1	0	0	0	0.00
11/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	4125	5	4	5	0.00
11/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	1058	1	1	1	10,000.00
11/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	7509	8	8	8	0.00
11/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	5596	6	6	6	0.00
11/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	21	0	0	0	1,933.00
11/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	3775	4	4	4	6,000.00
11/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	818	1	1	1	1,933.00
11/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	11247	11	11	11	0.00
11/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	1152	1	1	1	0.00
11/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	11344	11	11	11	0.00
11/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	54	0	0	0	1,500.00
11/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	92	0	0	0	400.00
11/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	7537	7	8	7	0.00
11/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	1814	2	2	2	0.00
11/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	304	0	0	0	0.00
11/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	11442	11	11	11	0.00
11/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	244	0	0	0	900.00
11/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	23	0	0	0	10,000.00
11/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	1	0	0	0	6,000.00
11/04/2014	R186 On 07-August-14			Bond Future	8.42	117.8548	117.2430	117.8548	10.00
11/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	2584	3	3	3	0.00
11/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	2660	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	2622	3	3	3	0.00
11/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	5575	6	6	6	0.00
11/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	3606	3	4	3	0.00
11/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	3700	3	4	3	0.00
11/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	3653	3	4	3	0.00
11/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1489	1	1	1	840.00
11/04/2014	R186 On 06-November-14			Bond Future	8.50	119.6535	119.0330	119.6535	0.00
11/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	7422	8	7	8	0.00
11/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2866	3	3	3	0.00
11/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2933	3	3	3	0.00
11/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2899	3	3	3	0.00
11/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	5825	5	6	5	0.00
11/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	5878	6	6	6	0.00
11/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	5774	5	6	5	0.00
11/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2078	2	2	2	2,010.00
11/04/2014	R197 On 08-May-14			Bond Future	283.13	283.0978	283.1296	283.0978	1,912.00
11/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	33120	33	33	33	0.00
11/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	33140	33	33	33	0.00
11/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	33130	33	33	33	0.00
11/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R197 On 07-August-14			Bond Future	281.46	281.4278	281.4563	281.4278	0.00
11/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	11456	11	11	11	0.00
11/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	11466	11	11	11	0.00
11/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	11446	11	11	11	0.00
11/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R201 On 08-May-14			Bond Future	6.34	104.8843	104.8390	104.8843	0.00
11/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R201 On 08-May-14	4.76	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
11/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	962	1	1	1	0.00
11/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	950	1	1	1	0.00
11/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	956	1	1	1	0.00
11/04/2014	R201 On 07-August-14			Bond Future	6.63	101.9977	101.9505	101.9977	0.00
11/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	68	0	0	0	0.00
11/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	67	0	0	0	0.00
11/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	67	0	0	0	0.00
11/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	547	1	1	1	0.00
11/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	544	1	1	1	0.00
11/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	541	1	1	1	0.00
11/04/2014	R202 On 08-May-14			Bond Future	224.25	221.5838	224.2501	221.5838	44,640.00
11/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	9457	7	9	7	0.00
11/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	9466	7	9	7	0.00
11/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	9475	7	9	7	0.00
11/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	216	1	0	1	0.00
11/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	217	1	0	1	0.00
11/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	215	1	0	1	0.00
11/04/2014	R202 On 07-August-14			Bond Future	224.44	221.7406	224.4430	221.7406	0.00
11/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	17105	15	17	15	0.00
11/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	17096	15	17	15	0.00
11/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	17087	15	17	15	0.00
11/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	653	1	1	1	0.00
11/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	654	1	1	1	0.00
11/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	652	1	1	1	0.00
11/04/2014	R203 On 08-May-14			Bond Future	7.52	103.6014	103.4249	103.6014	16,949.00
11/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	24	0	0	0	29.00
11/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	335	0	0	0	16.00
11/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5416	5	5	5	0.00
11/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	691	1	1	1	0.00
11/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5353	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2054	2	2	2	0.00
11/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5384	5	5	5	0.00
11/04/2014	R203 On 07-August-14			Bond Future	7.67	105.1072	104.9268	105.1072	100.00
11/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	550	1	1	1	0.00
11/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	540	1	1	1	0.00
11/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	531	1	1	1	0.00
11/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	214	0	0	0	46.00
11/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1553	1	2	1	0.00
11/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1535	1	2	1	0.00
11/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1571	1	2	1	0.00
11/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2510	2	3	2	0.00
11/04/2014	R203 On 06-November-14			Bond Future	7.82	102.5469	102.3643	102.5469	0.00
11/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	427	0	0	0	14.00
11/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	348	0	0	0	45.00
11/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	359	0	0	0	0.00
11/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	353	0	0	0	0.00
11/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2571	2	3	2	0.00
11/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	2855	3	3	3	0.00
11/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	2814	3	3	3	0.00
11/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	2834	3	3	3	0.00
11/04/2014	R203 On 05-February-15			Bond Future	7.98	104.1682	103.9825	104.1682	0.00
11/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	1139	1	1	1	55.00
11/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1942	2	2	2	0.00
11/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1928	2	2	2	0.00
11/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1956	2	2	2	0.00
11/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1091	1	1	1	0.00
11/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1082	1	1	1	0.00
11/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	1811	2	2	2	0.00
11/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1100	1	1	1	0.00
11/04/2014	R204 On 08-May-14			Bond Future	7.76	104.3265	104.0579	104.3265	30,909.00
11/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	6856	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	6773	7	7	7	0.00
11/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	6814	7	7	7	0.00
11/04/2014	R204 On 07-August-14			Bond Future	7.89	101.8099	101.5361	101.8099	100.00
11/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	1122	1	1	1	0.00
11/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	663	1	1	1	0.00
11/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	640	1	1	1	0.00
11/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	651	1	1	1	0.00
11/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1507	1	2	1	530.00
11/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2277	2	2	2	0.00
11/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2227	2	2	2	0.00
11/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2252	2	2	2	0.00
11/04/2014	R204 On 06-November-14			Bond Future	8.01	103.3636	103.0862	103.3636	0.00
11/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	455	1	0	1	0.00
11/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	462	1	0	1	0.00
11/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1663	2	2	2	0.00
11/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	448	1	0	1	0.00
11/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4001	4	4	4	0.00
11/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	1723	2	2	2	1,270.00
11/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	3972	4	4	4	0.00
11/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4030	4	4	4	0.00
11/04/2014	R207 On 08-May-14			Bond Future	7.96	99.4028	99.1397	99.4028	20,188.00
11/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	8170	8	8	8	0.00
11/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	8218	8	8	8	0.00
11/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8121	8	8	8	0.00
11/04/2014	R207 On 07-August-14			Bond Future	8.08	97.2065	96.9383	97.2065	0.00
11/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	861	1	1	1	0.00
11/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	876	1	1	1	0.00
11/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	891	1	1	1	0.00
11/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2515	2	3	2	0.00
11/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2544	2	3	2	0.00
11/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2487	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2014	R207 On 06-November-14			Bond Future	8.19	98.6902	98.4184	98.6902	0.00
11/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	752	1	1	1	0.00
11/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	774	1	1	1	0.00
11/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	763	1	1	1	0.00
11/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4281	4	4	4	0.00
11/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4250	4	4	4	0.00
11/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4218	4	4	4	0.00
11/04/2014	R208 On 08-May-14			Bond Future	8.07	94.2482	93.9251	94.2482	11,694.00
11/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	9397	9	9	9	0.00
11/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	9285	9	9	9	0.00
11/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	9341	9	9	9	0.00
11/04/2014	R208 On 07-August-14			Bond Future	8.17	95.6180	95.2891	95.6180	0.00
11/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	1026	1	1	1	0.00
11/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	2069	2	2	2	0.00
11/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	1009	1	1	1	0.00
11/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	1043	1	1	1	0.00
11/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1546	1	2	1	630.00
11/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	2837	3	3	3	0.00
11/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	2805	3	3	3	0.00
11/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	2870	3	3	3	0.00
11/04/2014	R208 On 06-November-14			Bond Future	8.27	93.6783	93.3448	93.6783	0.00
11/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	862	1	1	1	0.00
11/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	886	1	1	1	0.00
11/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	874	1	1	1	0.00
11/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2919	3	3	3	0.00
11/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	4791	5	5	5	0.00
11/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	1853	2	2	2	1,520.00
11/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	4829	5	5	5	0.00
11/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	4754	5	5	5	0.00
11/04/2014	R209 On 08-May-14			Bond Future	8.92	75.6562	75.1996	75.6562	22,578.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	5188	6	5	6	0.00
11/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	6	0	0	0	0.00
11/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	5	0	0	0	0.00
11/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	4367	5	4	5	0.00
11/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	5	0	0	0	0.00
11/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	6600	7	7	7	0.00
11/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	289	0	0	0	640.00
11/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	1649	2	2	2	640.00
11/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	5957	6	6	6	0.00
11/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	8837	8	9	8	0.00
11/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	9017	9	9	9	0.00
11/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	92	0	0	0	883.00
11/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	8927	8	9	8	0.00
11/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	167	0	0	0	640.00
11/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1067	1	1	1	0.00
11/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	3624	3	4	3	0.00
11/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	52	0	0	0	7,262.00
11/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	31	0	0	0	10,000.00
11/04/2014	R209 On 07-August-14			Bond Future	9.00	76.7559	76.2917	76.7559	0.00
11/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	3171	3	3	3	0.00
11/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	3209	3	3	3	0.00
11/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	3132	3	3	3	0.00
11/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	2738	3	3	3	0.00
11/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	2810	3	3	3	0.00
11/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	2774	3	3	3	0.00
11/04/2014	R209 On 06-November-14			Bond Future	9.07	74.7801	74.3093	74.7801	0.00
11/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	3732	4	4	4	0.00
11/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3768	4	4	4	0.00
11/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	3803	4	4	4	0.00
11/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	4302	4	4	4	0.00
11/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4223	4	4	4	0.00
11/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4262	4	4	4	0.00
11/04/2014	R210 On 08-May-14			Bond Future	167.86	167.0468	167.8574	167.0468	719.00
11/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	7857	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	7847	7	8	7	0.00
11/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	7867	7	8	7	0.00
11/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R210 On 07-August-14			Bond Future	170.32	169.4953	170.3158	169.4953	0.00
11/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	11316	10	11	10	0.00
11/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	11306	10	11	10	0.00
11/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	11326	11	11	11	0.00
11/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R211 On 08-May-14			Bond Future	127.57	127.5612	127.5734	127.5612	390.00
11/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2427	2	2	2	0.00
11/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2437	2	2	2	0.00
11/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2417	2	2	2	0.00
11/04/2014	R211 On 07-August-14			Bond Future	127.88	127.8667	127.8774	127.8667	0.00
11/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	123	0	0	0	0.00
11/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	133	0	0	0	0.00
11/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	113	0	0	0	0.00
11/04/2014	R212 On 08-May-14			Bond Future	133.06	133.0407	133.0554	133.0407	21,797.00
11/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	1055	1	1	1	0.00
11/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	1045	1	1	1	0.00
11/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	1065	1	1	1	0.00
11/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R212 On 08-May-14	131.99	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
11/04/2014	R212 On 07-August-14			Bond Future	133.29	133.2738	133.2871	133.2738	0.00
11/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	4297	4	4	4	0.00
11/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	4277	4	4	4	0.00
11/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	4287	4	4	4	0.00
11/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R213 On 08-May-14			Bond Future	8.78	86.4069	85.9061	86.4069	27,968.00
11/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	3	0	0	0	0.00
11/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	2	0	0	0	0.00
11/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	3	0	0	0	0.00
11/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	9399	9	9	9	0.00
11/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	9489	9	9	9	0.00
11/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	9310	9	9	9	0.00
11/04/2014	R213 On 07-August-14			Bond Future	8.86	87.6627	87.1536	87.6627	0.00
11/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	2890	3	3	3	0.00
11/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	2966	3	3	3	0.00
11/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	2928	3	3	3	0.00
11/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	2988	3	3	3	0.00
11/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	2949	3	3	3	0.00
11/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3026	3	3	3	0.00
11/04/2014	R213 On 06-November-14			Bond Future	8.93	85.4586	84.9421	85.4586	0.00
11/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	3663	4	4	4	0.00
11/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	3733	4	4	4	0.00
11/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	3698	4	4	4	0.00
11/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	4321	4	4	4	0.00
11/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	4361	4	4	4	0.00
11/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	4281	4	4	4	0.00
11/04/2014	R214 On 08-May-14			Bond Future	9.00	76.5921	76.1560	76.5921	5,055.00
11/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	1402	2	1	2	0.00
11/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	1363	2	1	2	0.00
11/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	1443	2	1	2	0.00
11/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	1383	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1344	1	1	1	0.00
11/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	1424	1	1	1	0.00
11/04/2014	R214 On 07-August-14			Bond Future	9.07	77.6123	77.1688	77.6123	0.00
11/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	5282	6	5	6	0.00
11/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	5185	6	5	6	0.00
11/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	5233	6	5	6	0.00
11/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	1601	1	2	1	0.00
11/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	1648	2	2	2	0.00
11/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	1624	2	2	2	0.00
11/04/2014	R214 On 06-November-14			Bond Future	9.14	75.5095	75.0597	75.5095	0.00
11/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	6348	7	6	7	0.00
11/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	6393	7	6	7	0.00
11/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	6438	7	6	7	0.00
11/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	2609	2	3	2	0.00
11/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	2584	2	3	2	0.00
11/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	2635	2	3	2	0.00
11/04/2014	R248 On 08-May-14			Bond Future	9.08	98.9079	98.2989	98.9079	13,515.00
11/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
11/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	289	0	0	0	0.00
11/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	187	0	0	0	0.00
11/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	391	0	0	0	0.00
11/04/2014	R248 On 07-August-14			Bond Future	9.15	100.2244	99.6052	100.2244	0.00
11/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	4745	5	5	5	0.00
11/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	4836	5	5	5	0.00
11/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	4653	5	5	5	0.00
11/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R248 On 06-November-14			Bond Future	9.23	97.3290	96.7009	97.3290	0.00
11/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	4662	5	5	5	0.00
11/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	4842	5	5	5	0.00
11/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	4752	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
11/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00