



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 WEEKLY STATISTICS REPORT

FROM: 09/06/2014 TO: 09/06/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	2025 On 07-August-14			Bond Future	116.51	116.4723	116.5086	116.4723	0.00
09/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	7519	7	8	7	0.00
09/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	7499	7	7	7	0.00
09/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	7509	7	8	7	0.00
09/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2025 On 06-November-14			Bond Future	118.28	118.2442	118.2809	118.2442	0.00
09/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1291	1	1	1	0.00
09/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1271	1	1	1	0.00
09/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1281	1	1	1	0.00
09/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2030 On 07-August-14			Bond Future	8.77	93.7184	93.7660	93.7184	4,308.00
09/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	1697	2	2	2	0.00
09/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	1852	2	2	2	0.00
09/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	1774	2	2	2	0.00
09/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2030 On 07-August-14	8.99	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
09/06/2014	2030 On 06-November-14			Bond Future	8.85	95.1335	95.1817	95.1335	0.00
09/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	1088	1	1	1	0.00
09/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	1243	1	1	1	0.00
09/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	1166	1	1	1	0.00
09/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2030 On 05-February-15			Bond Future	8.92	92.6145	92.6563	92.6145	0.00
09/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	2389	2	2	2	0.00
09/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	2538	2	3	2	0.00
09/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	2464	2	2	2	0.00
09/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2037 On 07-August-14			Bond Future	8.99	95.3673	95.6098	95.3673	10,102.00
09/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	675	0	1	0	0.00
09/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	492	0	0	0	0.00
09/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	584	0	1	0	0.00
09/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2037 On 06-November-14			Bond Future	9.06	96.8073	97.0533	96.8073	0.00
09/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	5480	5	5	5	0.00
09/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	5645	5	6	5	0.00
09/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	5562	5	6	5	0.00
09/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2037 On 05-February-15			Bond Future	9.13	94.0641	94.3068	94.0641	0.00
09/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	3149	3	3	3	0.00
09/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	3318	3	3	3	0.00
09/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	3234	3	3	3	0.00
09/06/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2038 On 07-August-14			Bond Future	121.68	121.3021	121.6795	121.3021	725.00
09/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15670	15	16	15	0.00
09/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15680	15	16	15	0.00
09/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15690	15	16	15	0.00
09/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2038 On 06-November-14			Bond Future	123.53	123.1474	123.5303	123.1474	0.00
09/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3540	3	4	3	0.00
09/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3520	3	4	3	0.00
09/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3530	3	4	3	0.00
09/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2046 On 07-August-14			Bond Future	121.08	121.0399	121.0785	121.0399	5,218.00
09/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	16628	17	17	17	0.00
09/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	16638	17	17	17	0.00
09/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	16648	17	17	17	0.00
09/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2046 On 06-November-14			Bond Future	121.57	121.5358	121.5745	121.5358	0.00
09/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	17145	17	17	17	0.00
09/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17125	17	17	17	0.00
09/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17135	17	17	17	0.00
09/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2050 On 07-August-14			Bond Future	125.92	125.8784	125.9194	125.8784	2,720.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	13919	14	14	14	0.00
09/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	13929	14	14	14	0.00
09/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	13909	14	14	14	0.00
09/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2050 On 06-November-14			Bond Future	127.83	127.7934	127.8346	127.7934	0.00
09/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	1825	2	2	2	0.00
09/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	1835	2	2	2	0.00
09/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	1845	2	2	2	0.00
09/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	AL12 On 07-August-14			Index Future	499.04	498.2130	499.0400	498.2130	0.00
09/06/2014	AL12 On 06-November-14			Index Future	506.56	505.7310	506.5640	505.7310	0.00
09/06/2014	AL12 On 05-February-15			Index Future	514.44	513.6370	514.4440	513.6370	0.00
09/06/2014	AL37 On 07-August-14			Index Future	425.62	424.9070	425.6220	424.9070	0.00
09/06/2014	AL37 On 06-November-14			Index Future	432.04	431.3180	432.0390	431.3180	0.00
09/06/2014	AL7T On 07-August-14			Index Future	500.98	500.3740	500.9750	500.3740	1.00
09/06/2014	AL7T On 06-November-14			Index Future	508.53	507.9240	508.5280	507.9240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2014	ALBI On 07-August-14			Index Future	455.58	454.8880	455.5820	454.8880	646.00
09/06/2014	ALBI On 06-November-14			Index Future	462.45	461.7510	462.4500	461.7510	0.00
09/06/2014	ALBI On 05-February-15			Index Future	469.64	468.9700	469.6430	468.9700	0.00
09/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2014	EL28 On 07-August-14			Bond Future	123.25	123.2094	123.2486	123.2094	0.00
09/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9239	9	9	9	0.00
09/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9249	9	9	9	0.00
09/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9259	9	9	9	0.00
09/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	EL28 On 06-November-14			Bond Future	123.64	123.6024	123.6417	123.6024	0.00
09/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1642	2	2	2	0.00
09/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1652	2	2	2	0.00
09/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1632	2	2	2	0.00
09/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	ES33 On 07-August-14			Bond Future	9.63	84.4072	84.6038	84.4072	6,220.00
09/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3726	4	4	4	0.00
09/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3795	4	4	4	0.00
09/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3657	3	4	3	0.00
09/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
09/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
09/06/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2014	ES33 On 06-November-14			Bond Future	9.73	81.8962	82.0955	81.8962	0.00
09/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3955	4	4	4	0.00
09/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4023	4	4	4	0.00
09/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4090	4	4	4	0.00
09/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
09/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
09/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
09/06/2014	ES33 On 05-February-15			Bond Future	9.82	83.1773	83.3736	83.1773	0.00
09/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1317	1	1	1	0.00
09/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1247	1	1	1	0.00
09/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1177	1	1	1	0.00
09/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	GOVI On 07-August-14			GOVI	454.33	453.6410	454.3280	453.6410	518.00
09/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
09/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
09/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
09/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	56620	6	6	6	0.00
09/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	56720	6	6	6	0.00
09/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	56820	6	6	6	0.00
09/06/2014	GOVI On 06-November-14			GOVI	461.18	460.4860	461.1780	460.4860	28.00
09/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	121880	11	12	11	0.00
09/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	121680	11	12	11	0.00
09/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	121780	11	12	11	0.00
09/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
09/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
09/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
09/06/2014	GOVI On 05-February-15			GOVI	468.35	467.6840	468.3510	467.6840	0.00
09/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	83610	8	8	8	0.00
09/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	83410	8	8	8	0.00
09/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	83510	8	8	8	0.00
09/06/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
09/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
09/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	142.72	142.6806	142.7222	142.6806	635.00
09/06/2014	IGOV On 07-August-14			Index Future	215.42	215.1780	215.4230	215.1780	1,267.00
09/06/2014	IGOV On 06-November-14			Index Future	218.70	218.4510	218.6970	218.4510	87.00
09/06/2014	IGOV On 05-February-15			Index Future	222.13	221.8920	222.1250	221.8920	0.00
09/06/2014	ILBI On 07-August-14			Index Future	584.29	583.9940	584.2860	583.9940	210.00
09/06/2014	ILBI On 06-November-14			Index Future	593.14	592.8500	593.1410	592.8500	0.00
09/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/06/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/06/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.81	94.1900	94.1900	94.1900	2,000.00
09/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.86	94.1400	94.1400	94.1400	545.00
09/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.00	93.9800	94.0000	93.9800	0.00
09/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.06	93.9200	93.9400	93.9200	1,000.00
09/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.21	93.7700	93.7900	93.7700	0.00
09/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.30	93.6800	93.7000	93.6800	0.00
09/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.43	93.5400	93.5700	93.5400	0.00
09/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.69	93.2700	93.3100	93.2700	2,850.00
09/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.93	93.0300	93.0700	93.0300	5,000.00
09/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.10	92.8600	92.9000	92.8600	0.00
09/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.24	92.7100	92.7600	92.7100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.40	92.5600	92.6000	92.5600	0.00
09/06/2014	R023 On 07-August-14			Bond Future	8.15	100.9535	101.0507	100.9535	12,508.00
09/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	2593	3	3	3	0.00
09/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	2678	3	3	3	0.00
09/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	2636	3	3	3	0.00
09/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	559	1	1	1	0.00
09/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	574	1	1	1	0.00
09/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	543	1	1	1	0.00
09/06/2014	R023 On 06-November-14			Bond Future	8.23	98.5565	98.6549	98.5565	0.00
09/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	3357	3	3	3	0.00
09/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	3394	3	3	3	0.00
09/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	3431	3	3	3	0.00
09/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1290	1	1	1	0.00
09/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1271	1	1	1	0.00
09/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1310	1	1	1	0.00
09/06/2014	R023 On 05-February-15			Bond Future	8.32	100.0980	100.1906	100.0980	0.00
09/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	4145	4	4	4	0.00
09/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	4181	4	4	4	0.00
09/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	4110	4	4	4	0.00
09/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	1744	2	2	2	0.00
09/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	1725	2	2	2	0.00
09/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	1764	2	2	2	0.00
09/06/2014	R157 On 07-August-14			Bond Future	6.70	112.4916	112.5374	112.4916	6,048.00
09/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	204	0	0	0	0.00
09/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	210	0	0	0	0.00
09/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	216	0	0	0	0.00
09/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	159	0	0	0	0.00
09/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	154	0	0	0	0.00
09/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	149	0	0	0	0.00
09/06/2014	R157 On 06-November-14			Bond Future	6.89	107.3765	107.4227	107.3765	0.00
09/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	76	0	0	0	0.00
09/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	75	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	78	0	0	0	0.00
09/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	654	1	1	1	0.00
09/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	668	1	1	1	0.00
09/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	661	1	1	1	0.00
09/06/2014	R157 On 05-February-15			Bond Future	7.18	109.0567	109.0955	109.0567	0.00
09/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	992	1	1	1	0.00
09/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	1001	1	1	1	0.00
09/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	997	1	1	1	0.00
09/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	79	0	0	0	0.00
09/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	80	0	0	0	0.00
09/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	78	0	0	0	0.00
09/06/2014	R186 On 07-August-14			Bond Future	8.26	118.4731	118.6546	118.4731	48,297.00
09/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	1007	1	1	1	105.00
09/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	2068	2	2	2	0.00
09/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	2159	2	2	2	0.00
09/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1892	2	2	2	1,200.00
09/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	2113	2	2	2	0.00
09/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	7825	8	8	8	0.00
09/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	2751	3	3	3	0.00
09/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	4333	4	4	4	0.00
09/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	5810	6	6	6	0.00
09/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	264	0	0	0	210.00
09/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	3219	3	3	3	0.00
09/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	1693	2	2	2	0.00
09/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	1772	2	2	2	0.00
09/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	119	0	0	0	2,100.00
09/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	1732	2	2	2	0.00
09/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	1938	2	2	2	0.00
09/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1270	1	1	1	105.00
09/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	614	1	1	1	1,000.00
09/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	313	0	0	0	840.00
09/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	6060	6	6	6	0.00
09/06/2014	R186 On 06-November-14			Bond Future	8.33	120.2608	120.4447	120.2608	0.00

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09/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	7613	7	8	7	0.00
09/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	2381	2	2	2	0.00
09/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	2453	2	2	2	0.00
09/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	2417	2	2	2	0.00
09/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	3931	4	4	4	0.00
09/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	3883	4	4	4	0.00
09/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	3981	4	4	4	0.00
09/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	857	1	1	1	2,010.00
09/06/2014	R186 On 05-February-15			Bond Future	8.40	116.8459	117.0240	116.8459	0.00
09/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	5532	5	6	5	0.00
09/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	5581	5	6	5	0.00
09/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	6811	7	7	7	0.00
09/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	5483	5	5	5	0.00
09/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	2713	3	3	3	0.00
09/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	2683	3	3	3	0.00
09/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2035	2	2	2	9,600.00
09/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	2743	3	3	3	0.00
09/06/2014	R197 On 07-August-14			Bond Future	284.87	284.7853	284.8733	284.7853	905.00
09/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	14873	15	15	15	0.00
09/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	14863	15	15	15	0.00
09/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	14883	15	15	15	0.00
09/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R197 On 06-November-14			Bond Future	289.21	289.1174	289.2059	289.1174	0.00
09/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	4206	4	4	4	0.00
09/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	4216	4	4	4	0.00
09/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	4196	4	4	4	0.00
09/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R201 On 07-August-14			Bond Future	5.88	102.2042	102.2166	102.2042	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	79	0	0	0	0.00
09/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	81	0	0	0	0.00
09/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	80	0	0	0	0.00
09/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	293	0	0	0	0.00
09/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	290	0	0	0	0.00
09/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	288	0	0	0	0.00
09/06/2014	R202 On 07-August-14			Bond Future	227.92	227.8493	227.9209	227.8493	44,627.00
09/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	19985	20	20	20	0.00
09/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	19966	20	20	20	0.00
09/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	19975	20	20	20	0.00
09/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	55	0	0	0	0.00
09/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	54	0	0	0	0.00
09/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	55	0	0	0	0.00
09/06/2014	R202 On 06-November-14			Bond Future	231.39	231.3154	231.3876	231.3154	0.00
09/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	4398	4	4	4	0.00
09/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	4388	4	4	4	0.00
09/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	4378	4	4	4	0.00
09/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R203 On 07-August-14			Bond Future	7.31	105.7774	105.9125	105.7774	24,701.00
09/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	494	0	0	0	0.00
09/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	480	0	0	0	0.00
09/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	87	0	0	0	46.00
09/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	467	0	0	0	0.00
09/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	507	1	1	1	0.00
09/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	493	1	0	1	0.00
09/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	521	1	1	1	0.00
09/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1398	2	1	2	0.00
09/06/2014	R203 On 06-November-14			Bond Future	7.43	103.2103	103.3472	103.2103	0.00
09/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	350	0	0	0	14.00
09/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	256	0	0	0	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	268	0	0	0	0.00
09/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	262	0	0	0	0.00
09/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1510	2	2	2	0.00
09/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	1780	2	2	2	0.00
09/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	1740	2	2	2	0.00
09/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	1760	2	2	2	0.00
09/06/2014	R203 On 05-February-15			Bond Future	7.56	104.8248	104.9561	104.8248	0.00
09/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	1192	1	1	1	55.00
09/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	2214	2	2	2	0.00
09/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	2196	2	2	2	0.00
09/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	2231	2	2	2	0.00
09/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	389	0	0	0	0.00
09/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	384	0	0	0	0.00
09/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	890	1	1	1	0.00
09/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	394	0	0	0	0.00
09/06/2014	R204 On 07-August-14			Bond Future	7.54	102.6141	102.8108	102.6141	15,311.00
09/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	574	1	1	1	0.00
09/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	590	1	1	1	0.00
09/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	1264	1	1	1	0.00
09/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	558	0	1	0	0.00
09/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	374	0	0	0	530.00
09/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	921	1	1	1	0.00
09/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	900	1	1	1	0.00
09/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	879	1	1	1	0.00
09/06/2014	R204 On 06-November-14			Bond Future	7.64	104.1625	104.3619	104.1625	0.00
09/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	356	0	0	0	0.00
09/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	364	0	0	0	0.00
09/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1888	2	2	2	0.00
09/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	348	0	0	0	0.00
09/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	2626	3	3	3	0.00
09/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	673	1	1	1	1,270.00
09/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	2654	3	3	3	0.00
09/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	2598	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
09/06/2014	R204 On 05-February-15			Bond Future	7.74	101.7566	101.9516	101.7566	0.00
09/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2492	2	2	2	0.00
09/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2470	2	2	2	0.00
09/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2514	2	3	2	0.00
09/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	823	1	1	1	0.00
09/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	833	1	1	1	0.00
09/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	844	1	1	1	0.00
09/06/2014	R207 On 07-August-14			Bond Future	7.76	98.1603	98.3208	98.1603	30,845.00
09/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	763	1	1	1	0.00
09/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	783	1	1	1	0.00
09/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	803	1	1	1	0.00
09/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1040	1	1	1	0.00
09/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1017	1	1	1	0.00
09/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1063	1	1	1	0.00
09/06/2014	R207 On 06-November-14			Bond Future	7.85	99.6420	99.8048	99.6420	0.00
09/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	619	1	1	1	0.00
09/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	644	1	1	1	0.00
09/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	631	1	1	1	0.00
09/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	2762	3	3	3	0.00
09/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	2732	3	3	3	0.00
09/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	2702	3	3	3	0.00
09/06/2014	R207 On 05-February-15			Bond Future	7.95	97.5592	97.7172	97.5592	0.00
09/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	3129	3	3	3	0.00
09/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	3182	3	3	3	0.00
09/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	3155	3	3	3	0.00
09/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1001	1	1	1	0.00
09/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	989	1	1	1	0.00
09/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1013	1	1	1	0.00
09/06/2014	R208 On 07-August-14			Bond Future	7.92	96.3668	96.5227	96.3668	13,421.00
09/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	790	1	1	1	0.00
09/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	2164	2	2	2	0.00
09/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	811	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
09/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	769	1	1	1	0.00
09/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	408	0	0	0	630.00
09/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1339	1	1	1	0.00
09/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1367	1	1	1	0.00
09/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1396	2	1	2	0.00
09/06/2014	R208 On 06-November-14			Bond Future	8.01	94.4229	94.5809	94.4229	0.00
09/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	685	1	1	1	0.00
09/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	712	1	1	1	0.00
09/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	698	1	1	1	0.00
09/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	3134	3	3	3	0.00
09/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	3380	4	3	4	0.00
09/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	3344	3	3	3	0.00
09/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	831	1	1	1	1,520.00
09/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	3415	4	3	4	0.00
09/06/2014	R208 On 05-February-15			Bond Future	8.09	95.8999	96.0534	95.8999	0.00
09/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	3193	3	3	3	0.00
09/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	3251	3	3	3	0.00
09/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	3222	3	3	3	0.00
09/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1404	1	1	1	0.00
09/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1388	1	1	1	0.00
09/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1372	1	1	1	0.00
09/06/2014	R209 On 07-August-14			Bond Future	8.93	76.5897	76.7883	76.5897	25,271.00
09/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	2292	2	2	2	0.00
09/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	2335	2	2	2	0.00
09/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	2378	2	2	2	0.00
09/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1410	2	1	2	0.00
09/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1473	2	1	2	0.00
09/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1441	2	1	2	0.00
09/06/2014	R209 On 06-November-14			Bond Future	9.00	74.5990	74.8004	74.5990	0.00
09/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	7662	8	8	8	0.00
09/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	5147	5	5	5	0.00
09/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2838	3	3	3	2,050.00
09/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	7922	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	7399	7	7	7	0.00
09/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1486	1	1	1	5,500.00
09/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2983	3	3	3	0.00
09/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	3209	3	3	3	2,050.00
09/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	5529	5	6	5	0.00
09/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	3057	3	3	3	0.00
09/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	3020	3	3	3	1,640.00
09/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	782	1	1	1	2,050.00
09/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	5388	6	5	6	0.00
09/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	722	1	1	1	1,640.00
09/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	663	1	1	1	2,050.00
09/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3023	3	3	3	0.00
09/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	2986	3	3	3	0.00
09/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1545	2	2	2	5,500.00
09/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3218	3	3	3	0.00
09/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	2839	3	3	3	0.00
09/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1376	1	1	1	907.00
09/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3061	3	3	3	0.00
09/06/2014	R209 On 05-February-15			Bond Future	9.07	75.7661	75.9650	75.7661	0.00
09/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	4587	4	5	4	0.00
09/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	4627	5	5	5	0.00
09/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	4547	4	5	4	0.00
09/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3257	3	3	3	0.00
09/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3225	3	3	3	0.00
09/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3289	3	3	3	0.00
09/06/2014	R210 On 07-August-14			Bond Future	171.10	171.0511	171.1047	171.0511	618.00
09/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	12105	12	12	12	0.00
09/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	12115	12	12	12	0.00
09/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	12095	12	12	12	0.00
09/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R210 On 06-November-14			Bond Future	171.67	171.6137	171.6677	171.6137	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	2668	3	3	3	0.00
09/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	2678	3	3	3	0.00
09/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	2658	3	3	3	0.00
09/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R211 On 07-August-14			Bond Future	130.36	130.3237	130.3612	130.3237	390.00
09/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2371	2	2	2	0.00
09/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2361	2	2	2	0.00
09/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2351	2	2	2	0.00
09/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R211 On 06-November-14			Bond Future	132.34	132.3065	132.3442	132.3065	0.00
09/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2354	2	2	2	0.00
09/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2344	2	2	2	0.00
09/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2334	2	2	2	0.00
09/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R212 On 07-August-14			Bond Future	134.66	134.6200	134.6620	134.6200	21,797.00
09/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	5672	6	6	6	0.00
09/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5662	6	6	6	0.00
09/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5652	6	6	6	0.00
09/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R212 On 06-November-14			Bond Future	136.71	136.6681	136.7105	136.6681	0.00
09/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	1701	2	2	2	0.00
09/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	1711	2	2	2	0.00
09/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	1721	2	2	2	0.00
09/06/2014	R212 On 06-November-14	135.00	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
09/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R213 On 07-August-14			Bond Future	8.78	87.6303	87.7534	87.6303	26,057.00
09/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	2067	2	2	2	0.00
09/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	2150	2	2	2	0.00
09/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	2108	2	2	2	0.00
09/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	1534	2	2	2	0.00
09/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	1568	2	2	2	0.00
09/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	1603	2	2	2	0.00
09/06/2014	R213 On 06-November-14			Bond Future	8.85	85.4117	85.5364	85.4117	0.00
09/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2933	3	3	3	0.00
09/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	3008	3	3	3	0.00
09/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2971	3	3	3	0.00
09/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3000	3	3	3	0.00
09/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	2962	3	3	3	0.00
09/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3038	3	3	3	0.00
09/06/2014	R213 On 05-February-15			Bond Future	8.93	86.7476	86.8679	86.7476	0.00
09/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	5184	5	5	5	0.00
09/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	5099	5	5	5	0.00
09/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	5141	5	5	5	0.00
09/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	2792	3	3	3	0.00
09/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	2764	3	3	3	0.00
09/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	2821	3	3	3	0.00
09/06/2014	R214 On 07-August-14			Bond Future	9.05	77.3647	77.4104	77.3647	5,228.00
09/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	4307	4	4	4	0.00
09/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	4419	4	4	4	0.00
09/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	4363	4	4	4	0.00
09/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	590	1	1	1	0.00
09/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	621	1	1	1	0.00
09/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	605	1	1	1	0.00
09/06/2014	R214 On 06-November-14			Bond Future	9.12	75.2440	75.2902	75.2440	0.00
09/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	5428	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
09/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	3461	3	3	3	2,500.00
09/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	5477	5	5	5	0.00
09/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	5526	6	6	6	0.00
09/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	6223	6	6	6	0.00
09/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	2853	3	3	3	0.00
09/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1556	2	2	2	0.00
09/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1253	1	1	1	2,500.00
09/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1534	2	2	2	0.00
09/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1578	2	2	2	0.00
09/06/2014	R214 On 05-February-15			Bond Future	9.19	76.4210	76.4623	76.4210	0.00
09/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	5364	5	5	5	0.00
09/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	5321	5	5	5	0.00
09/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	5278	5	5	5	0.00
09/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3014	3	3	3	0.00
09/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	2984	3	3	3	0.00
09/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3044	3	3	3	0.00
09/06/2014	R248 On 07-August-14			Bond Future	9.12	100.0276	100.0865	100.0276	14,129.00
09/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	5104	5	5	5	0.00
09/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	5196	5	5	5	0.00
09/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	5013	5	5	5	0.00
09/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R248 On 06-November-14			Bond Future	9.19	97.1108	97.1703	97.1108	0.00
09/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	5011	5	5	5	0.00
09/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	5191	5	5	5	0.00
09/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	5101	5	5	5	0.00
09/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R248 On 05-February-15			Bond Future	9.26	98.6298	98.6829	98.6298	0.00
09/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	2279	2	2	2	0.00
09/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	2373	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
09/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	2186	2	2	2	0.00
09/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
09/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00