



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/08/2014 TO: 15/08/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	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
15/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	2025 On 06-November-14			Bond Future	117.80	117.8042	117.7964	117.8042	0.00
15/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	806	1	1	1	0.00
15/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	786	1	1	1	0.00
15/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	796	1	1	1	0.00
15/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2025 On 05-February-15			Bond Future	118.55	118.5630	118.5539	118.5630	0.00
15/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	436	0	0	0	0.00
15/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	446	0	0	0	0.00
15/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	456	0	0	0	0.00
15/08/2014	2030 On 06-November-14			Bond Future	8.78	96.1275	95.7655	96.1275	4,185.00
15/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	1672	2	2	2	0.00
15/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	1827	2	2	2	0.00
15/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	1749	2	2	2	0.00
15/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2030 On 06-November-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
15/08/2014	2030 On 05-February-15			Bond Future	8.84	93.6697	93.3007	93.6697	0.00
15/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	3034	3	3	3	0.00
15/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	3182	4	3	4	0.00
15/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	3108	3	3	3	0.00
15/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2030 On 07-May-15			Bond Future	8.89	95.3400	94.9633	95.3400	0.00
15/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	1106	1	1	1	0.00
15/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	1184	1	1	1	0.00
15/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	1027	1	1	1	0.00
15/08/2014	2037 On 06-November-14			Bond Future	9.01	97.8295	97.5057	97.8295	6,708.00
15/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	5932	6	6	6	0.00
15/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	6097	6	6	6	0.00
15/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	6015	6	6	6	0.00
15/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2037 On 05-February-15			Bond Future	9.07	95.1485	94.8186	95.1485	3,280.00
15/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	3661	4	4	4	0.00
15/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	3746	4	4	4	0.00
15/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	3830	4	4	4	0.00
15/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2037 On 07-May-15			Bond Future	9.12	96.8455	96.5084	96.8455	0.00
15/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	1197	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
15/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	1105	1	1	1	0.00
15/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	1014	1	1	1	0.00
15/08/2014	2038 On 06-November-14			Bond Future	122.20	122.2094	122.2019	122.2094	2,062.00
15/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2212	2	2	2	0.00
15/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2192	2	2	2	0.00
15/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2202	2	2	2	0.00
15/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2038 On 05-February-15			Bond Future	122.89	122.8952	122.8865	122.8952	0.00
15/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	113	0	0	0	0.00
15/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	123	0	0	0	0.00
15/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	103	0	0	0	0.00
15/08/2014	2044 On 06-November-14			Bond Future	9.10	99.1921	98.8943	99.1921	253.00
15/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	965	1	1	1	0.00
15/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	1066	1	1	1	0.00
15/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	865	1	1	1	0.00
15/08/2014	2044 On 05-February-15			Bond Future	9.16	96.4078	96.1043	96.4078	0.00
15/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	1571	1	2	1	0.00
15/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	1672	1	2	1	0.00
15/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	1471	1	1	1	0.00
15/08/2014	2044 On 07-May-15			Bond Future	9.21	98.1273	97.8171	98.1273	0.00
15/08/2014	2044 On 07-May-15	8.99	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
15/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	2144	2	2	2	0.00
15/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	2044	2	2	2	0.00
15/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	1944	2	2	2	0.00
15/08/2014	2046 On 06-November-14			Bond Future	121.86	121.8657	121.8584	121.8657	5,348.00
15/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	17428	17	17	17	0.00
15/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17408	17	17	17	0.00
15/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17418	17	17	17	0.00
15/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2046 On 05-February-15			Bond Future	123.84	123.8445	123.8360	123.8445	0.00
15/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
15/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	154	0	0	0	0.00
15/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	164	0	0	0	0.00
15/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	174	0	0	0	0.00
15/08/2014	2050 On 06-November-14			Bond Future	129.53	129.5348	129.5273	129.5348	2,800.00
15/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	3527	4	4	4	0.00
15/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3517	4	4	4	0.00
15/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3537	4	4	4	0.00
15/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2050 On 05-February-15			Bond Future	130.18	130.1935	130.1843	130.1935	0.00
15/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	194	0	0	0	0.00
15/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	174	0	0	0	0.00
15/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	184	0	0	0	0.00
15/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
15/08/2014	2050 On 05-February-15	130.01	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
15/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
15/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	AL12 On 06-November-14			Index Future	509.01	510.4730	509.0050	510.4730	0.00
15/08/2014	AL12 On 05-February-15			Index Future	517.20	518.6990	517.2020	518.6990	0.00
15/08/2014	AL12 On 07-May-15			Index Future	526.40	527.9240	526.3950	527.9240	0.00
15/08/2014	AL37 On 06-November-14			Index Future	434.56	435.1470	434.5610	435.1470	0.00
15/08/2014	AL37 On 05-February-15			Index Future	441.56	442.1590	441.5590	442.1590	0.00
15/08/2014	AL7T On 06-November-14			Index Future	510.97	512.0250	510.9660	512.0250	1.00
15/08/2014	AL7T On 05-February-15			Index Future	519.20	520.2760	519.1950	520.2760	0.00
15/08/2014	ALBI On 06-November-14			Index Future	464.69	465.6910	464.6910	465.6910	586.00
15/08/2014	ALBI On 05-February-15			Index Future	472.17	473.1950	472.1740	473.1950	65.00
15/08/2014	ALBI On 07-May-15			Index Future	480.57	481.6110	480.5670	481.6110	0.00
15/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C030 On 31-January-30			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
15/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C214 On 28-February-41			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
15/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2014	EL28 On 06-November-14			Bond Future	123.62	123.6298	123.6224	123.6298	0.00
15/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1622	2	2	2	0.00
15/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1632	2	2	2	0.00
15/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1612	2	2	2	0.00
15/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
15/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
15/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
15/08/2014	EL28 On 05-February-15			Bond Future	125.63	125.6373	125.6286	125.6373	0.00
15/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
15/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
15/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
15/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	371	0	0	0	0.00
15/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	361	0	0	0	0.00
15/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	381	0	0	0	0.00
15/08/2014	ES33 On 06-November-14			Bond Future	9.68	82.7161	82.4582	82.7161	6,220.00
15/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4318	5	4	5	0.00
15/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4385	5	4	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
15/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4453	5	4	5	0.00
15/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
15/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
15/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
15/08/2014	ES33 On 05-February-15			Bond Future	9.77	84.0494	83.7865	84.0494	0.00
15/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1729	2	2	2	0.00
15/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1659	2	2	2	0.00
15/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1589	2	2	2	0.00
15/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
15/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
15/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
15/08/2014	ES33 On 07-May-15			Bond Future	9.84	81.7552	81.4866	81.7552	0.00
15/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
15/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
15/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
15/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	697	0	1	0	0.00
15/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	553	0	1	0	0.00
15/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	625	0	1	0	0.00
15/08/2014	GOVI On 06-November-14			GOVI	463.42	464.3860	463.4180	464.3860	388.00
15/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	144280	15	14	15	0.00
15/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	144080	15	14	15	0.00
15/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	144180	15	14	15	0.00
15/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
15/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
15/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
15/08/2014	GOVI On 05-February-15			GOVI	470.88	471.8690	470.8800	471.8690	45.00
15/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	108900	12	11	12	0.00
15/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	108800	12	11	12	0.00
15/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	108700	12	11	12	0.00
15/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
15/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
15/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
15/08/2014	GOVI On 07-May-15			GOVI	479.25	480.2620	479.2500	480.2620	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
15/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	292600	30	29	30	0.00
15/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	292500	30	29	30	0.00
15/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	292400	30	29	30	0.00
15/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
15/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
15/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
15/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.72	144.7301	144.7179	144.7301	635.00
15/08/2014	IGOV On 06-November-14			Index Future	219.00	219.0160	219.0020	219.0160	1,194.00
15/08/2014	IGOV On 05-February-15			Index Future	222.56	222.5720	222.5550	222.5720	0.00
15/08/2014	IGOV On 07-May-15			Index Future	226.54	226.5560	226.5370	226.5560	0.00
15/08/2014	ILBI On 06-November-14			Index Future	593.10	593.1390	593.1040	593.1390	0.00
15/08/2014	ILBI On 05-February-15			Index Future	602.57	602.6040	602.5670	602.6040	157.00
15/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.08	93.9200	93.9200	93.9200	0.00
15/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.10	93.9000	93.9000	93.9000	33,000.00
15/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.17	93.8300	93.8300	93.8300	0.00
15/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.22	93.7800	93.7800	93.7800	0.00
15/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.28	93.7100	93.7200	93.7100	0.00
15/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	0.00
15/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	2,850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.63	93.3600	93.3700	93.3600	5,000.00
15/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.81	93.1700	93.1900	93.1700	0.00
15/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.97	93.0000	93.0300	93.0000	0.00
15/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.15	92.8300	92.8500	92.8300	0.00
15/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.29	92.6900	92.7100	92.6900	0.00
15/08/2014	R023 On 06-November-14			Bond Future	8.13	99.4780	99.2689	99.4780	11,612.00
15/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	3217	3	3	3	0.00
15/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	3173	3	3	3	0.00
15/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	3129	3	3	3	0.00
15/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	455	0	0	0	0.00
15/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	443	0	0	0	0.00
15/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	468	0	0	0	0.00
15/08/2014	R023 On 05-February-15			Bond Future	8.20	101.0812	100.8677	101.0812	0.00
15/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	4045	4	4	4	0.00
15/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	4084	4	4	4	0.00
15/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	4005	4	4	4	0.00
15/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	951	1	1	1	0.00
15/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	966	1	1	1	0.00
15/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	982	1	1	1	0.00
15/08/2014	R023 On 07-May-15			Bond Future	8.24	98.9526	98.7341	98.9526	0.00
15/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2428	3	2	3	0.00
15/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2481	3	2	3	0.00
15/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2454	3	2	3	0.00
15/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	2963	3	3	3	0.00
15/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	2933	3	3	3	0.00
15/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	2992	3	3	3	0.00
15/08/2014	R023 On 06-August-15			Bond Future	8.27	100.8293	100.6079	100.8293	0.00
15/08/2014	R023 On 06-August-15	8.24	Call	Bond Future	3004	3	3	3	0.00
15/08/2014	R023 On 06-August-15	9.07	Call	Bond Future	5703	6	6	6	0.00
15/08/2014	R023 On 06-August-15	8.25	Call	Bond Future	3032	3	3	3	0.00
15/08/2014	R023 On 06-August-15	8.26	Call	Bond Future	3059	3	3	3	0.00
15/08/2014	R023 On 06-August-15	8.24	Put	Bond Future	3149	3	3	3	0.00
15/08/2014	R023 On 06-August-15	8.26	Put	Bond Future	3095	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
15/08/2014	R023 On 06-August-15	8.25	Put	Bond Future	3122	3	3	3	0.00
15/08/2014	R023 On 06-August-15	9.07	Put	Bond Future	1457	1	1	1	911.00
15/08/2014	R157 On 06-November-14			Bond Future	6.75	107.5816	107.5388	107.5816	0.00
15/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	49	0	0	0	0.00
15/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	52	0	0	0	0.00
15/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	50	0	0	0	0.00
15/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	512	0	1	0	0.00
15/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	526	0	1	0	0.00
15/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	519	0	1	0	0.00
15/08/2014	R157 On 05-February-15			Bond Future	6.88	109.3159	109.2713	109.3159	0.00
15/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1118	1	1	1	0.00
15/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1129	1	1	1	0.00
15/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1123	1	1	1	0.00
15/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	30	0	0	0	0.00
15/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	30	0	0	0	0.00
15/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	29	0	0	0	0.00
15/08/2014	R186 On 06-November-14			Bond Future	8.32	120.8088	120.5112	120.8088	52,331.00
15/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	7041	7	7	7	0.00
15/08/2014	R186 On 06-November-14	8.30	Call	Bond Future	1935	2	2	2	100.00
15/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1346	1	1	1	0.00
15/08/2014	R186 On 06-November-14	8.53	Call	Bond Future	3009	3	3	3	0.00
15/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1413	2	1	2	0.00
15/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1379	2	1	2	0.00
15/08/2014	R186 On 06-November-14	7.80	Call	Bond Future	520	1	1	1	100.00
15/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	219	0	0	0	2,010.00
15/08/2014	R186 On 06-November-14	8.30	Put	Bond Future	2113	2	2	2	0.00
15/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	2879	3	3	3	0.00
15/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	2775	3	3	3	0.00
15/08/2014	R186 On 06-November-14	8.53	Put	Bond Future	1277	1	1	1	100.00
15/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	2827	3	3	3	0.00
15/08/2014	R186 On 06-November-14	7.80	Put	Bond Future	5005	5	5	5	0.00
15/08/2014	R186 On 05-February-15			Bond Future	8.38	117.4590	117.1555	117.4590	540.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	4841	5	5	5	0.00
15/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	4789	5	5	5	0.00
15/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	6154	6	6	6	0.00
15/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4738	5	5	5	0.00
15/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	1867	2	2	2	0.00
15/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1246	1	1	1	9,600.00
15/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	1839	2	2	2	0.00
15/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	1812	2	2	2	0.00
15/08/2014	R186 On 07-May-15			Bond Future	8.43	119.5525	119.2420	119.5525	0.00
15/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	3195	3	3	3	0.00
15/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	3232	3	3	3	0.00
15/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	3159	3	3	3	0.00
15/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	4590	4	5	4	0.00
15/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	4635	4	5	4	0.00
15/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	4681	5	5	5	0.00
15/08/2014	R197 On 06-November-14			Bond Future	288.47	288.4846	288.4655	288.4846	908.00
15/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	3466	3	3	3	0.00
15/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	3476	3	3	3	0.00
15/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	3456	3	3	3	0.00
15/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R197 On 05-February-15			Bond Future	287.14	287.1659	287.1439	287.1659	0.00
15/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
15/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
15/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
15/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	1856	2	2	2	0.00
15/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	1866	2	2	2	0.00
15/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	1846	2	2	2	0.00
15/08/2014	R202 On 06-November-14			Bond Future	231.71	231.7281	231.7137	231.7281	47,022.00
15/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	4724	5	5	5	0.00
15/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4714	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
15/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4704	5	5	5	0.00
15/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R202 On 05-February-15			Bond Future	232.29	232.3019	232.2852	232.3019	0.00
15/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
15/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
15/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
15/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	715	1	1	1	0.00
15/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	725	1	1	1	0.00
15/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	705	1	1	1	0.00
15/08/2014	R203 On 06-November-14			Bond Future	7.14	104.2044	104.0937	104.2044	12,128.00
15/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	214	0	0	0	45.00
15/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	333	0	0	0	14.00
15/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	228	0	0	0	0.00
15/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	221	0	0	0	0.00
15/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	991	1	1	1	0.00
15/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	747	1	1	1	0.00
15/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	954	1	1	1	0.00
15/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	972	1	1	1	0.00
15/08/2014	R203 On 05-February-15			Bond Future	7.21	105.8840	105.7705	105.8840	0.00
15/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1451	2	1	2	55.00
15/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2721	3	3	3	0.00
15/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2742	3	3	3	0.00
15/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2700	3	3	3	0.00
15/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	82	0	0	0	0.00
15/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	80	0	0	0	0.00
15/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	336	0	0	0	0.00
15/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	84	0	0	0	0.00
15/08/2014	R203 On 07-May-15			Bond Future	7.21	103.5992	103.4824	103.5992	0.00
15/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	937	1	1	1	0.00
15/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	948	1	1	1	0.00
15/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	925	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
15/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	858	1	1	1	0.00
15/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	848	1	1	1	0.00
15/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	868	1	1	1	0.00
15/08/2014	R204 On 06-November-14			Bond Future	7.47	105.1215	104.9740	105.1215	13,177.00
15/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	186	0	0	0	0.00
15/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	2007	2	2	2	0.00
15/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	200	0	0	0	0.00
15/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	193	0	0	0	0.00
15/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	1851	2	2	2	0.00
15/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	180	0	0	0	1,270.00
15/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	1880	2	2	2	0.00
15/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	1822	2	2	2	0.00
15/08/2014	R204 On 05-February-15			Bond Future	7.54	102.7800	102.6291	102.7800	0.00
15/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2666	3	3	3	0.00
15/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2640	3	3	3	0.00
15/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2692	3	3	3	0.00
15/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	323	0	0	0	0.00
15/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	329	0	0	0	0.00
15/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	335	0	0	0	0.00
15/08/2014	R204 On 07-May-15			Bond Future	7.57	104.6114	104.4564	104.6114	0.00
15/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1252	1	1	1	0.00
15/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1282	1	1	1	0.00
15/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1267	1	1	1	0.00
15/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1491	1	1	1	0.00
15/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1475	1	1	1	0.00
15/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1459	1	1	1	0.00
15/08/2014	R204 On 06-August-15			Bond Future	7.56	102.5539	102.3974	102.5539	0.00
15/08/2014	R204 On 06-August-15	8.41	Call	Bond Future	3075	3	3	3	0.00
15/08/2014	R204 On 06-August-15	7.74	Call	Bond Future	1778	2	2	2	0.00
15/08/2014	R204 On 06-August-15	7.76	Call	Bond Future	1812	2	2	2	0.00
15/08/2014	R204 On 06-August-15	7.75	Call	Bond Future	1795	2	2	2	0.00
15/08/2014	R204 On 06-August-15	8.41	Put	Bond Future	620	1	1	1	699.00
15/08/2014	R204 On 06-August-15	7.75	Put	Bond Future	1246	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
15/08/2014	R204 On 06-August-15	7.74	Put	Bond Future	1258	1	1	1	0.00
15/08/2014	R204 On 06-August-15	7.76	Put	Bond Future	1234	1	1	1	0.00
15/08/2014	R207 On 06-November-14			Bond Future	7.72	100.4952	100.3672	100.4952	36,237.00
15/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	347	0	0	0	0.00
15/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	369	0	0	0	0.00
15/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	358	0	0	0	0.00
15/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	1928	2	2	2	0.00
15/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	1896	2	2	2	0.00
15/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	1865	2	2	2	0.00
15/08/2014	R207 On 05-February-15			Bond Future	7.79	98.4733	98.3421	98.4733	0.00
15/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	3198	3	3	3	0.00
15/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3259	3	3	3	0.00
15/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3228	3	3	3	0.00
15/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	449	0	0	0	0.00
15/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	441	0	0	0	0.00
15/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	457	0	0	0	0.00
15/08/2014	R207 On 07-May-15			Bond Future	7.83	100.2282	100.0936	100.2282	0.00
15/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2681	3	3	3	0.00
15/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1567	2	2	2	66.00
15/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2706	3	3	3	0.00
15/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2657	3	3	3	0.00
15/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	1085	1	1	1	0.00
15/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	1947	2	2	2	0.00
15/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1098	1	1	1	0.00
15/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1111	1	1	1	0.00
15/08/2014	R208 On 06-November-14			Bond Future	7.89	95.3048	95.1338	95.3048	16,257.00
15/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	334	0	0	0	0.00
15/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	356	0	0	0	0.00
15/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	345	0	0	0	0.00
15/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	3082	3	3	3	0.00
15/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2473	2	2	2	0.00
15/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2435	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
15/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2511	2	3	2	0.00
15/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	227	0	0	0	1,520.00
15/08/2014	R208 On 05-February-15			Bond Future	7.96	96.8410	96.6664	96.8410	0.00
15/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	3147	3	3	3	0.00
15/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	3212	3	3	3	0.00
15/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	3179	3	3	3	0.00
15/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	744	1	1	1	0.00
15/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	732	1	1	1	0.00
15/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	720	1	1	1	0.00
15/08/2014	R208 On 07-May-15			Bond Future	8.00	95.1635	94.9846	95.1635	0.00
15/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	2049	2	2	2	0.00
15/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	2095	2	2	2	0.00
15/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	2072	2	2	2	0.00
15/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	2095	2	2	2	0.00
15/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	2051	2	2	2	0.00
15/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	2073	2	2	2	0.00
15/08/2014	R208 On 06-August-15			Bond Future	8.02	96.9690	96.7880	96.9690	0.00
15/08/2014	R208 On 06-August-15	8.00	Call	Bond Future	2286	2	2	2	0.00
15/08/2014	R208 On 06-August-15	7.99	Call	Bond Future	2265	2	2	2	0.00
15/08/2014	R208 On 06-August-15	8.01	Call	Bond Future	2308	2	2	2	0.00
15/08/2014	R208 On 06-August-15	8.85	Call	Bond Future	4530	5	5	5	0.00
15/08/2014	R208 On 06-August-15	8.85	Put	Bond Future	1038	1	1	1	198.00
15/08/2014	R208 On 06-August-15	7.99	Put	Bond Future	2397	2	2	2	0.00
15/08/2014	R208 On 06-August-15	8.00	Put	Bond Future	2375	2	2	2	0.00
15/08/2014	R208 On 06-August-15	8.01	Put	Bond Future	2354	2	2	2	0.00
15/08/2014	R209 On 06-November-14			Bond Future	8.93	75.5927	75.3252	75.5927	25,626.00
15/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	7603	8	8	8	0.00
15/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	2043	2	2	2	2,050.00
15/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	4681	5	5	5	0.00
15/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	7902	8	8	8	0.00
15/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7303	8	7	8	0.00
15/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	734	1	1	1	5,500.00
15/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2200	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
15/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3367	4	3	4	0.00
15/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2448	3	2	3	2,050.00
15/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	5129	5	5	5	0.00
15/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2281	2	2	2	0.00
15/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1358	1	1	1	2,200.00
15/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2240	2	2	2	1,640.00
15/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	1009	1	1	1	2,200.00
15/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	161	0	0	0	2,050.00
15/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	4111	4	4	4	0.00
15/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	139	0	0	0	1,640.00
15/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	118	0	0	0	2,050.00
15/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	2747	3	3	3	0.00
15/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	1719	2	2	2	0.00
15/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	1898	2	2	2	0.00
15/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	1685	2	2	2	0.00
15/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	554	1	1	1	5,500.00
15/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1554	1	2	1	0.00
15/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	1754	2	2	2	0.00
15/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	451	0	0	0	907.00
15/08/2014	R209 On 05-February-15			Bond Future	8.99	76.8113	76.5387	76.8113	0.00
15/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	4057	4	4	4	0.00
15/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	4100	4	4	4	0.00
15/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	4014	4	4	4	0.00
15/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	3047	3	3	3	0.00
15/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2181	2	2	2	0.00
15/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	2124	2	2	2	0.00
15/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2153	2	2	2	0.00
15/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	2977	3	3	3	0.00
15/08/2014	R209 On 07-May-15			Bond Future	9.03	75.0293	74.7509	75.0293	0.00
15/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	3657	4	4	4	0.00
15/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	3729	4	4	4	0.00
15/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	3693	4	4	4	0.00
15/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	3951	4	4	4	0.00
15/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	3913	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	3990	4	4	4	0.00
15/08/2014	R209 On 06-August-15			Bond Future	9.07	76.4534	76.1708	76.4534	0.00
15/08/2014	R209 On 06-August-15	9.90	Call	Bond Future	7870	8	8	8	0.00
15/08/2014	R209 On 06-August-15	9.00	Call	Bond Future	4169	4	4	4	0.00
15/08/2014	R209 On 06-August-15	9.01	Call	Bond Future	4205	4	4	4	0.00
15/08/2014	R209 On 06-August-15	8.99	Call	Bond Future	4134	4	4	4	0.00
15/08/2014	R209 On 06-August-15	9.00	Put	Bond Future	4686	5	5	5	0.00
15/08/2014	R209 On 06-August-15	9.90	Put	Bond Future	2125	2	2	2	2,914.00
15/08/2014	R209 On 06-August-15	9.01	Put	Bond Future	4647	5	5	5	0.00
15/08/2014	R209 On 06-August-15	8.99	Put	Bond Future	4725	5	5	5	0.00
15/08/2014	R210 On 06-November-14			Bond Future	172.19	172.2060	172.1948	172.2060	602.00
15/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3205	3	3	3	0.00
15/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3185	3	3	3	0.00
15/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3195	3	3	3	0.00
15/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R210 On 05-February-15			Bond Future	174.99	175.0020	174.9890	175.0020	0.00
15/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	0	0	0	0	0.00
15/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	0	0	0	0	0.00
15/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	0	0	0	0	0.00
15/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	1	0	0	0	0.00
15/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	11	0	0	0	0.00
15/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	21	0	0	0	0.00
15/08/2014	R211 On 06-November-14			Bond Future	132.22	132.2297	132.2181	132.2297	1,070.00
15/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2228	2	2	2	0.00
15/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2218	2	2	2	0.00
15/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2208	2	2	2	0.00
15/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R211 On 05-February-15			Bond Future	132.76	132.7747	132.7616	132.7747	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
15/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
15/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
15/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
15/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	238	0	0	0	0.00
15/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	228	0	0	0	0.00
15/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	248	0	0	0	0.00
15/08/2014	R212 On 06-November-14			Bond Future	137.01	137.0155	137.0062	137.0155	18,159.00
15/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2006	2	2	2	0.00
15/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	1996	2	2	2	0.00
15/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2016	2	2	2	0.00
15/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R212 On 05-February-15			Bond Future	137.47	137.4819	137.4709	137.4819	0.00
15/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
15/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
15/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
15/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	519	1	1	1	0.00
15/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	529	1	1	1	0.00
15/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	539	1	1	1	0.00
15/08/2014	R213 On 06-November-14			Bond Future	8.79	86.3616	86.0531	86.3616	29,313.00
15/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2181	2	2	2	0.00
15/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2222	2	2	2	0.00
15/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2263	2	2	2	0.00
15/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	1734	2	2	2	0.00
15/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	1700	2	2	2	0.00
15/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	1769	2	2	2	0.00
15/08/2014	R213 On 05-February-15			Bond Future	8.85	87.7534	87.4390	87.7534	0.00
15/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	4732	5	5	5	0.00
15/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4639	5	5	5	0.00
15/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4685	5	5	5	0.00
15/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1765	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
15/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1740	2	2	2	0.00
15/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1790	2	2	2	0.00
15/08/2014	R213 On 07-May-15			Bond Future	8.90	85.7677	85.4467	85.7677	0.00
15/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3266	3	3	3	0.00
15/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3335	3	3	3	0.00
15/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3300	3	3	3	0.00
15/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4392	4	4	4	0.00
15/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4351	4	4	4	0.00
15/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4434	4	4	4	0.00
15/08/2014	R214 On 06-November-14			Bond Future	9.02	76.3522	76.1138	76.3522	6,057.00
15/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	2879	3	3	3	2,500.00
15/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	5203	5	5	5	0.00
15/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5261	5	5	5	0.00
15/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5319	6	5	6	0.00
15/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	6145	6	6	6	0.00
15/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1448	1	1	1	0.00
15/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	504	0	1	0	0.00
15/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	517	0	1	0	0.00
15/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	351	0	0	0	2,500.00
15/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	530	0	1	0	0.00
15/08/2014	R214 On 05-February-15			Bond Future	9.08	77.5827	77.3396	77.5827	0.00
15/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	5070	5	5	5	0.00
15/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	5022	5	5	5	0.00
15/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	4975	5	5	5	0.00
15/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1838	2	2	2	0.00
15/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1813	2	2	2	0.00
15/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1863	2	2	2	0.00
15/08/2014	R214 On 07-May-15			Bond Future	9.12	75.6695	75.4212	75.6695	0.00
15/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4180	4	4	4	0.00
15/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4219	4	4	4	0.00
15/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4141	4	4	4	0.00
15/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	3910	4	4	4	0.00
15/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	3948	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	3987	4	4	4	0.00
15/08/2014	R248 On 06-November-14			Bond Future	9.09	98.3916	98.1908	98.3916	20,114.00
15/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	6032	6	6	6	0.00
15/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	6211	6	6	6	0.00
15/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	6122	6	6	6	0.00
15/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R248 On 05-February-15			Bond Future	9.15	99.9773	99.7722	99.9773	1,277.00
15/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	3369	4	3	4	0.00
15/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	3462	4	3	4	0.00
15/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	3275	3	3	3	0.00
15/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R248 On 07-May-15			Bond Future	9.20	97.3224	97.1125	97.3224	0.00
15/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	527	1	1	1	0.00
15/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	429	1	0	1	0.00
15/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	625	1	1	1	0.00
15/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
15/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00