



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: 10/11/2014 TO: 10/11/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	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
10/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	2025 On 06-November-14			Bond Future	118.02	118.0206	118.0206	118.0206	0.00
10/11/2014	2025 On 05-February-15			Bond Future	118.80	118.8001	118.7994	118.8001	16.00
10/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	191	0	0	0	0.00
10/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	211	0	0	0	0.00
10/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	201	0	0	0	0.00
10/11/2014	2025 On 07-May-15			Bond Future	120.77	120.7689	120.7654	120.7689	0.00
10/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	235	0	0	0	0.00
10/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	245	0	0	0	0.00
10/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	225	0	0	0	0.00
10/11/2014	2030 On 06-November-14			Bond Future	8.38	98.9842	98.9842	98.9842	0.00
10/11/2014	2030 On 05-February-15			Bond Future	8.42	95.8681	96.6727	95.8681	4,658.00
10/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	6406	6	6	6	0.00
10/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	6555	6	7	6	0.00
10/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	6480	6	6	6	0.00
10/11/2014	2030 On 05-February-15	9.25	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
10/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2030 On 07-May-15			Bond Future	8.47	97.4464	98.2619	97.4464	0.00
10/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	2271	1	2	1	0.00
10/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	2193	1	2	1	0.00
10/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	2115	1	2	1	0.00
10/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2032 On 06-November-14			Bond Future	8.54	98.3784	98.3784	98.3784	0.00
10/11/2014	2032 On 05-February-15			Bond Future	8.57	99.2678	100.1204	99.2678	3.00
10/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	642	1	1	1	0.00
10/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	730	2	1	2	0.00
10/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	554	1	1	1	0.00
10/11/2014	2032 On 07-May-15			Bond Future	8.63	96.7450	97.6094	96.7450	0.00
10/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	1102	2	1	2	0.00
10/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	1015	2	1	2	0.00
10/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	1190	2	1	2	0.00
10/11/2014	2032 On 06-August-15			Bond Future	8.67	98.4218	99.2997	98.4218	0.00
10/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	1499	2	1	2	0.00
10/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	1413	2	1	2	0.00
10/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	1586	2	2	2	0.00
10/11/2014	2037 On 06-November-14			Bond Future	8.66	100.7901	100.7901	100.7901	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
10/11/2014	2037 On 05-February-15			Bond Future	8.69	97.4475	98.3837	97.4475	13,845.00
10/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	7311	6	7	6	0.00
10/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	7395	6	7	6	0.00
10/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	7226	6	7	6	0.00
10/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2037 On 07-May-15			Bond Future	8.74	99.0518	100.0013	99.0518	500.00
10/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	2296	1	2	1	0.00
10/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	2479	2	2	2	0.00
10/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	2387	1	2	1	0.00
10/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2037 On 06-August-15			Bond Future	8.79	96.5086	97.4728	96.5086	0.00
10/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	396	1	0	1	0.00
10/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	491	1	0	1	0.00
10/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	302	1	0	1	0.00
10/11/2014	2038 On 06-November-14			Bond Future	125.30	125.2994	125.2994	125.2994	0.00
10/11/2014	2038 On 05-February-15			Bond Future	126.40	126.4015	126.4008	126.4015	1,318.00
10/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	3391	3	3	3	0.00
10/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	3401	3	3	3	0.00
10/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	3411	3	3	3	0.00
10/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2038 On 07-May-15			Bond Future	128.49	128.4962	128.4925	128.4962	0.00
10/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1503	2	2	2	0.00
10/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1483	1	1	1	0.00
10/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1493	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
10/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2044 On 06-November-14			Bond Future	8.75	102.4784	102.4784	102.4784	0.00
10/11/2014	2044 On 05-February-15			Bond Future	8.77	98.9827	99.9989	98.9827	5,842.00
10/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	2423	1	2	1	0.00
10/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	2323	1	2	1	0.00
10/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	2223	1	2	1	0.00
10/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2044 On 07-May-15			Bond Future	8.82	100.6124	101.6429	100.6124	0.00
10/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	1681	1	2	1	0.00
10/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	1881	1	2	1	0.00
10/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	1782	1	2	1	0.00
10/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2044 On 06-August-15			Bond Future	8.87	97.9709	99.0178	97.9709	0.00
10/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
10/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	1262	2	1	2	0.00
10/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	1158	2	1	2	0.00
10/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	1366	2	1	2	0.00
10/11/2014	2046 On 06-November-14			Bond Future	125.60	125.5955	125.5955	125.5955	0.00
10/11/2014	2046 On 05-February-15			Bond Future	128.69	128.6859	128.6853	128.6859	5,389.00
10/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	4695	5	5	5	0.00
10/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	4675	5	5	5	0.00
10/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	4685	5	5	5	0.00
10/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2046 On 05-February-15	124.00	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
10/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2046 On 07-May-15			Bond Future	129.44	129.4472	129.4438	129.4472	0.00
10/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	2434	2	2	2	0.00
10/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	2444	2	2	2	0.00
10/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	2454	2	2	2	0.00
10/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2050 On 06-November-14			Bond Future	135.84	135.8385	135.8385	135.8385	0.00
10/11/2014	2050 On 05-February-15			Bond Future	138.21	138.2071	138.2064	138.2071	2,640.00
10/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	8216	8	8	8	0.00
10/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	8196	8	8	8	0.00
10/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	8206	8	8	8	0.00
10/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2050 On 07-May-15			Bond Future	140.49	140.4972	140.4934	140.4972	0.00
10/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	5483	5	5	5	0.00
10/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	5503	6	6	6	0.00
10/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	5493	5	5	5	0.00
10/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	AL12 On 05-February-15			Index Future	534.06	529.4630	534.0590	529.4630	0.00
10/11/2014	AL12 On 07-May-15			Index Future	542.83	538.1720	542.8260	538.1720	0.00
10/11/2014	AL37 On 05-February-15			Index Future	449.40	447.7790	449.3990	447.7790	115.00
10/11/2014	AL37 On 07-May-15			Index Future	456.78	455.1440	456.7750	455.1440	0.00
10/11/2014	AL7T On 05-February-15			Index Future	531.30	528.5020	531.2950	528.5020	3.00
10/11/2014	AL7T On 07-May-15			Index Future	540.02	537.1950	540.0160	537.1950	0.00
10/11/2014	ALBI On 05-February-15			Index Future	483.89	480.9180	483.8850	480.9180	646.00
10/11/2014	ALBI On 07-May-15			Index Future	491.83	488.8280	491.8280	488.8280	0.00
10/11/2014	ALBI On 06-August-15			Index Future	500.25	497.2050	500.2460	497.2050	0.00
10/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2014	EL28 On 06-November-14			Bond Future	123.49	123.4851	123.4851	123.4851	0.00
10/11/2014	EL28 On 05-February-15			Bond Future	126.54	126.5448	126.5450	126.5448	0.00
10/11/2014	EL28 On 05-February-15	126.01	Call	Bond Future	535	1	1	1	0.00
10/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	545	1	1	1	0.00
10/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	555	1	1	1	0.00
10/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	EL28 On 07-May-15			Bond Future	127.13	127.1302	127.1274	127.1302	0.00
10/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	2117	2	2	2	0.00
10/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	2127	2	2	2	0.00
10/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	2137	2	2	2	0.00
10/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	ES33 On 06-November-14			Bond Future	9.44	84.2636	84.2636	84.2636	0.00
10/11/2014	ES33 On 05-February-15			Bond Future	9.51	84.9098	85.6454	84.9098	6,220.00
10/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3588	3	4	3	0.00
10/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3518	3	4	3	0.00
10/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3448	3	3	3	0.00
10/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	ES33 On 07-May-15			Bond Future	9.59	82.5181	83.2638	82.5181	0.00
10/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1080	0	1	0	0.00
10/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1224	0	1	0	0.00
10/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1152	0	1	0	0.00
10/11/2014	ES33 On 07-May-15	9.74	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
10/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
10/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
10/11/2014	ES33 On 06-August-15			Bond Future	9.66	83.9483	84.7056	83.9483	0.00
10/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
10/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
10/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
10/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	547	1	1	1	0.00
10/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	473	1	0	1	0.00
10/11/2014	ES33 On 06-August-15	9.61	Put	Bond Future	400	1	0	1	0.00
10/11/2014	GOVI On 05-February-15			GOVI	482.15	479.4490	482.1520	479.4490	404.00
10/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	221620	19	22	19	0.00
10/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	221420	19	22	19	0.00
10/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	221520	19	22	19	0.00
10/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
10/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
10/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
10/11/2014	GOVI On 07-May-15			GOVI	490.07	487.3350	490.0660	487.3350	130.00
10/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	400760	37	40	37	0.00
10/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	400560	37	40	37	0.00
10/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	400660	37	40	37	0.00
10/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
10/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
10/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
10/11/2014	GOVI On 06-August-15			GOVI	498.45	495.6870	498.4540	495.6870	0.00
10/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
10/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
10/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
10/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	15460	4	2	4	0.00
10/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	15360	4	2	4	0.00
10/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	15560	4	2	4	0.00
10/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
10/11/2014	IGOV On 05-February-15			Index Future	225.83	225.8370	225.8340	225.8370	1,093.00
10/11/2014	IGOV On 07-May-15			Index Future	229.57	229.5780	229.5680	229.5780	80.00
10/11/2014	IGOV On 06-August-15			Index Future	233.53	233.5400	233.5250	233.5400	0.00
10/11/2014	ILBI On 05-February-15			Index Future	611.91	611.9200	611.9140	611.9200	157.00
10/11/2014	ILBI On 07-May-15			Index Future	621.98	621.9960	621.9820	621.9960	0.00
10/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/11/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
10/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/11/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.11	93.8900	93.8900	93.8900	0.00
10/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.19	93.8100	93.8100	93.8100	0.00
10/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.24	93.7300	93.7600	93.7300	0.00
10/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.32	93.6500	93.6800	93.6500	0.00
10/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.38	93.5900	93.6200	93.5900	2,850.00
10/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.45	93.5000	93.5500	93.5000	0.00
10/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.59	93.3600	93.4100	93.3600	5,000.00
10/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.78	93.1600	93.2200	93.1600	0.00
10/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.92	93.0100	93.0800	93.0100	0.00
10/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.08	92.8500	92.9200	92.8500	0.00
10/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.21	92.7400	92.7900	92.7400	0.00
10/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.32	92.6100	92.6800	92.6100	0.00
10/11/2014	R023 On 06-November-14			Bond Future	7.67	102.0086	102.0086	102.0086	0.00
10/11/2014	R023 On 05-February-15			Bond Future	7.72	103.1438	103.6400	103.1438	10,317.00
10/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	5884	5	6	5	0.00
10/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	5938	5	6	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
10/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	5831	5	6	5	0.00
10/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	32	0	0	0	0.00
10/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	34	0	0	0	0.00
10/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	35	0	0	0	0.00
10/11/2014	R023 On 07-May-15			Bond Future	7.77	100.9156	101.4175	100.9156	0.00
10/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	3049	3	3	3	0.00
10/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	3127	3	3	3	0.00
10/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	3087	3	3	3	0.00
10/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	913	1	1	1	0.00
10/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	896	1	1	1	0.00
10/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	930	1	1	1	0.00
10/11/2014	R023 On 06-August-15			Bond Future	7.80	102.6641	103.1731	102.6641	0.00
10/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	3690	3	4	3	0.00
10/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	7147	7	7	7	0.00
10/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	3727	3	4	3	0.00
10/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	3764	3	4	3	0.00
10/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	1270	1	1	1	0.00
10/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	1235	1	1	1	0.00
10/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	1252	1	1	1	0.00
10/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	335	0	0	0	911.00
10/11/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
10/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
10/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1079	1	1	1	0.00
10/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1090	1	1	1	0.00
10/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1085	1	1	1	0.00
10/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	6	0	0	0	0.00
10/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	5	0	0	0	0.00
10/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	6	0	0	0	0.00
10/11/2014	R186 On 06-November-14			Bond Future	7.95	123.6814	123.6814	123.6814	0.00
10/11/2014	R186 On 05-February-15			Bond Future	8.00	119.4946	120.3791	119.4946	45,009.00
10/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	6356	6	6	6	0.00
10/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	6429	6	6	6	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
10/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	8201	7	8	7	0.00
10/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	6284	6	6	6	0.00
10/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	4271	4	4	4	0.00
10/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	4602	4	5	4	0.00
10/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	70	0	0	0	9,600.00
10/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	189	0	0	0	0.00
10/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	183	0	0	0	0.00
10/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	435	1	0	1	6,500.00
10/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	176	0	0	0	0.00
10/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	510	1	1	1	6,500.00
10/11/2014	R186 On 07-May-15			Bond Future	8.05	121.4610	122.3573	121.4610	0.00
10/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	3601	3	4	3	0.00
10/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	3552	3	4	3	0.00
10/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	3651	3	4	3	0.00
10/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1894	2	2	2	0.00
10/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1926	2	2	2	0.00
10/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1959	2	2	2	0.00
10/11/2014	R186 On 06-August-15			Bond Future	8.09	118.2648	119.1748	118.2648	0.00
10/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	2984	3	3	3	0.00
10/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	3023	3	3	3	0.00
10/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	3062	3	3	3	0.00
10/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	3748	4	4	4	0.00
10/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	3792	4	4	4	0.00
10/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	3704	4	4	4	0.00
10/11/2014	R186 On 05-November-15			Bond Future	8.11	120.4161	121.3466	120.4161	0.00
10/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	4543	4	5	4	0.00
10/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	4632	4	5	4	0.00
10/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	4587	4	5	4	0.00
10/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	8412	8	8	8	0.00
10/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	3462	4	3	4	0.00
10/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	1520	2	2	2	2,600.00
10/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	3497	4	3	4	0.00
10/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	3427	4	3	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
10/11/2014	R197 On 06-November-14			Bond Future	289.81	289.8141	289.8141	289.8141	0.00
10/11/2014	R197 On 05-February-15			Bond Future	288.49	288.4916	288.4895	288.4916	898.00
10/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
10/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
10/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
10/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	511	1	1	1	0.00
10/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	521	1	1	1	0.00
10/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	501	0	1	0	0.00
10/11/2014	R197 On 07-May-15			Bond Future	293.26	293.2720	293.2632	293.2720	0.00
10/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
10/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
10/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
10/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	747	1	1	1	0.00
10/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	737	1	1	1	0.00
10/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	727	1	1	1	0.00
10/11/2014	R202 On 06-November-14			Bond Future	235.49	235.4861	235.4861	235.4861	0.00
10/11/2014	R202 On 05-February-15			Bond Future	235.93	235.9276	235.9266	235.9276	50,618.00
10/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	2937	3	3	3	0.00
10/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	2917	3	3	3	0.00
10/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	2927	3	3	3	0.00
10/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R202 On 07-May-15			Bond Future	239.83	239.8370	239.8302	239.8370	0.00
10/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1330	1	1	1	0.00
10/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1340	1	1	1	0.00
10/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1320	1	1	1	0.00
10/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R203 On 06-November-14			Bond Future	6.75	105.1189	105.1189	105.1189	0.00
10/11/2014	R203 On 05-February-15			Bond Future	6.75	106.6505	106.8635	106.6505	15,535.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2216	2	2	2	55.00
10/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	3732	4	4	4	0.00
10/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	3755	4	4	4	0.00
10/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	3709	3	4	3	0.00
10/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	7	0	0	0	0.00
10/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R203 On 07-May-15			Bond Future	6.77	104.2376	104.4516	104.2376	0.00
10/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1250	1	1	1	0.00
10/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1267	1	1	1	0.00
10/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1233	1	1	1	0.00
10/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	202	0	0	0	0.00
10/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	197	0	0	0	0.00
10/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	207	0	0	0	0.00
10/11/2014	R203 On 06-August-15			Bond Future	6.74	106.0439	106.2600	106.0439	0.00
10/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	661	1	1	1	0.00
10/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	672	1	1	1	0.00
10/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	682	1	1	1	0.00
10/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	646	1	1	1	0.00
10/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	637	1	1	1	0.00
10/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	655	1	1	1	0.00
10/11/2014	R204 On 06-November-14			Bond Future	7.06	106.4347	106.4347	106.4347	0.00
10/11/2014	R204 On 05-February-15			Bond Future	7.05	103.9413	104.2525	103.9413	10,772.00
10/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	3964	4	4	4	0.00
10/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	3931	4	4	4	0.00
10/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	3996	4	4	4	0.00
10/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	4	0	0	0	0.00
10/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	3	0	0	0	0.00
10/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	3	0	0	0	0.00
10/11/2014	R204 On 07-May-15			Bond Future	7.09	105.6516	105.9656	105.6516	0.00
10/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	1667	1	2	1	0.00
10/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	1713	1	2	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
10/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	1690	1	2	1	0.00
10/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	397	0	0	0	0.00
10/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	388	0	0	0	0.00
10/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	380	0	0	0	0.00
10/11/2014	R204 On 06-August-15			Bond Future	7.10	103.4434	103.7613	103.4434	0.00
10/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	3943	4	4	4	0.00
10/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2304	2	2	2	0.00
10/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2349	2	2	2	0.00
10/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2327	2	2	2	0.00
10/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	123	0	0	0	699.00
10/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	414	1	0	1	0.00
10/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	420	1	0	1	0.00
10/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	407	0	0	0	0.00
10/11/2014	R207 On 06-November-14			Bond Future	7.26	102.3084	102.3084	102.3084	0.00
10/11/2014	R207 On 05-February-15			Bond Future	7.30	99.9565	100.3252	99.9565	36,307.00
10/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	4768	4	5	4	0.00
10/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	4806	4	5	4	0.00
10/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	4730	4	5	4	0.00
10/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	6	0	0	0	0.00
10/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	5	0	0	0	0.00
10/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	6	0	0	0	0.00
10/11/2014	R207 On 07-May-15			Bond Future	7.34	101.6016	101.9741	101.6016	0.00
10/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	3631	3	4	3	0.00
10/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	2037	2	2	2	66.00
10/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	3664	3	4	3	0.00
10/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	3597	3	4	3	0.00
10/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	167	0	0	0	0.00
10/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	163	0	0	0	0.00
10/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	536	1	1	1	0.00
10/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	171	0	0	0	0.00
10/11/2014	R207 On 06-August-15			Bond Future	7.37	99.7180	100.0953	99.7180	0.00
10/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2204	2	2	2	0.00
10/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2253	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
10/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2228	2	2	2	0.00
10/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1576	1	2	1	70.00
10/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	845	1	1	1	0.00
10/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	833	1	1	1	0.00
10/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	821	1	1	1	0.00
10/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	1244	1	1	1	0.00
10/11/2014	R208 On 06-November-14			Bond Future	7.43	97.3601	97.3601	97.3601	0.00
10/11/2014	R208 On 05-February-15			Bond Future	7.48	98.5061	98.9315	98.5061	52,027.00
10/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	4691	4	5	4	0.00
10/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	4778	4	5	4	0.00
10/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	4735	4	5	4	0.00
10/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	24	0	0	0	0.00
10/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	22	0	0	0	0.00
10/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	21	0	0	0	0.00
10/11/2014	R208 On 07-May-15			Bond Future	7.52	96.7263	97.1565	96.7263	0.00
10/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	2707	2	3	2	0.00
10/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	2774	2	3	2	0.00
10/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	2740	2	3	2	0.00
10/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	581	1	1	1	0.00
10/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	558	1	1	1	0.00
10/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	570	1	1	1	0.00
10/11/2014	R208 On 06-August-15			Bond Future	7.55	98.4025	98.8386	98.4025	0.00
10/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	2908	3	3	3	0.00
10/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	2879	3	3	3	0.00
10/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	2938	3	3	3	0.00
10/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	5770	5	6	5	0.00
10/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	228	0	0	0	198.00
10/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	960	1	1	1	0.00
10/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	947	1	1	1	0.00
10/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	933	1	1	1	0.00
10/11/2014	R208 On 05-November-15			Bond Future	7.55	96.7885	97.2358	96.7885	0.00
10/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	4516	4	5	4	0.00
10/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	2421	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
10/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	2445	2	2	2	0.00
10/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	2396	2	2	2	0.00
10/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	664	1	1	1	2,200.00
10/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	1593	2	2	2	0.00
10/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	1575	2	2	2	0.00
10/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1610	2	2	2	0.00
10/11/2014	R209 On 06-November-14			Bond Future	8.58	78.0979	78.0979	78.0979	0.00
10/11/2014	R209 On 05-February-15			Bond Future	8.60	78.7725	79.5478	78.7725	28,435.00
10/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	5280	5	5	5	0.00
10/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	5218	5	5	5	0.00
10/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	3723	3	4	3	0.00
10/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	5156	5	5	5	0.00
10/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	305	0	0	0	0.00
10/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	314	0	0	0	0.00
10/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	295	0	0	0	0.00
10/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	644	1	1	1	0.00
10/11/2014	R209 On 07-May-15			Bond Future	8.65	76.9201	77.7062	76.9201	0.00
10/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	4294	4	4	4	0.00
10/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	4245	4	4	4	0.00
10/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	4196	4	4	4	0.00
10/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1548	2	2	2	0.00
10/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1574	2	2	2	0.00
10/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	1522	2	2	2	0.00
10/11/2014	R209 On 06-August-15			Bond Future	8.69	78.2532	79.0518	78.2532	0.00
10/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	9333	9	9	9	0.00
10/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	4746	4	5	4	0.00
10/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	4792	4	5	4	0.00
10/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	4701	4	5	4	0.00
10/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	2382	3	2	3	0.00
10/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	707	1	1	1	2,914.00
10/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	2353	3	2	3	0.00
10/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	2411	3	2	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
10/11/2014	R210 On 06-November-14			Bond Future	174.10	174.0951	174.0951	174.0951	0.00
10/11/2014	R210 On 05-February-15			Bond Future	178.40	178.3991	178.3979	178.3991	628.00
10/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	3408	3	3	3	0.00
10/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	3388	3	3	3	0.00
10/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	3398	3	3	3	0.00
10/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R210 On 07-May-15			Bond Future	179.27	179.2772	179.2716	179.2772	0.00
10/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	2272	2	2	2	0.00
10/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	2282	2	2	2	0.00
10/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	2262	2	2	2	0.00
10/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R211 On 06-November-14			Bond Future	132.58	132.5819	132.5819	132.5819	0.00
10/11/2014	R211 On 05-February-15			Bond Future	133.02	133.0258	133.0217	133.0258	1,120.00
10/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	12	0	0	0	0.00
10/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	22	0	0	0	0.00
10/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	32	0	0	0	0.00
10/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R211 On 07-May-15			Bond Future	135.22	135.2304	135.2232	135.2304	0.00
10/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	233	0	0	0	0.00
10/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	213	0	0	0	0.00
10/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	223	0	0	0	0.00
10/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R212 On 06-November-14			Bond Future	137.55	137.5478	137.5478	137.5478	0.00
10/11/2014	R212 On 05-February-15			Bond Future	138.00	138.0062	138.0049	138.0062	14,864.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
10/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	15	0	0	0	0.00
10/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	5	0	0	0	0.00
10/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	5	0	0	0	0.00
10/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R212 On 07-May-15			Bond Future	140.29	140.2934	140.2890	140.2934	0.00
10/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
10/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
10/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
10/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	711	1	1	1	0.00
10/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	721	1	1	1	0.00
10/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	701	1	1	1	0.00
10/11/2014	R213 On 06-November-14			Bond Future	8.42	88.9467	88.9467	88.9467	0.00
10/11/2014	R213 On 05-February-15			Bond Future	8.46	89.7082	90.4814	89.7082	21,766.00
10/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	6142	5	6	5	0.00
10/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	6207	6	6	6	0.00
10/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	6077	5	6	5	0.00
10/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	180	0	0	0	0.00
10/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	174	0	0	0	0.00
10/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	186	0	0	0	0.00
10/11/2014	R213 On 07-May-15			Bond Future	8.50	87.6387	88.4226	87.6387	0.00
10/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	3634	3	4	3	0.00
10/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	3727	3	4	3	0.00
10/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	3680	3	4	3	0.00
10/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1796	2	2	2	0.00
10/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1767	2	2	2	0.00
10/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1825	2	2	2	0.00
10/11/2014	R213 On 06-August-15			Bond Future	8.55	89.1572	89.9534	89.1572	0.00
10/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	3168	3	3	3	0.00
10/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	3206	3	3	3	0.00
10/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	3131	3	3	3	0.00
10/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	3535	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
10/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	3575	4	4	4	0.00
10/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	3495	4	3	4	0.00
10/11/2014	R214 On 06-November-14			Bond Future	8.68	78.8907	78.8907	78.8907	0.00
10/11/2014	R214 On 05-February-15			Bond Future	8.71	79.5534	80.3223	79.5534	6,869.00
10/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	6449	6	6	6	0.00
10/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	6384	6	6	6	0.00
10/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	6318	6	6	6	0.00
10/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	217	0	0	0	0.00
10/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	224	0	0	0	0.00
10/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	210	0	0	0	0.00
10/11/2014	R214 On 07-May-15			Bond Future	8.75	77.5702	78.3499	77.5702	0.00
10/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	4712	4	5	4	0.00
10/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	4763	4	5	4	0.00
10/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	4660	4	5	4	0.00
10/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1551	2	2	2	0.00
10/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	1526	2	2	2	0.00
10/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1577	2	2	2	0.00
10/11/2014	R214 On 06-August-15			Bond Future	8.80	78.9143	79.7063	78.9143	0.00
10/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	3435	3	3	3	0.00
10/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	3474	3	3	3	0.00
10/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	3514	3	4	3	0.00
10/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	3888	4	4	4	0.00
10/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	3844	4	4	4	0.00
10/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	3802	4	4	4	0.00
10/11/2014	R248 On 06-November-14			Bond Future	8.74	101.8797	101.8797	101.8797	0.00
10/11/2014	R248 On 05-February-15			Bond Future	8.76	102.7924	103.8382	102.7924	39,123.00
10/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	7435	6	7	6	0.00
10/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	7341	6	7	6	0.00
10/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	7528	6	8	6	0.00
10/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R248 On 05-February-15	9.49	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
10/11/2014	R248 On 07-May-15			Bond Future	8.81	100.0519	101.1126	100.0519	0.00
10/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	4527	3	5	3	0.00
10/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	4625	4	5	4	0.00
10/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	4430	3	4	3	0.00
10/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
10/11/2014	R248 On 06-August-15			Bond Future	8.85	101.7856	102.8632	101.7856	0.00
10/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
10/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
10/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
10/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	944	2	1	2	0.00
10/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	1159	2	1	2	0.00
10/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	1051	2	1	2	0.00