



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For March 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	2025 On 08-May-14			Bond Future	110.49	110.1740	110.4937	110.1740	0.00
10/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	496	1	496	1	0.00
10/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	506	1	506	1	0.00
10/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	516	1	516	1	0.00
10/03/2014	2025 On 07-August-14			Bond Future	111.01	110.6895	111.0137	110.6895	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
10/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	2024	2	2024	2	0.00
10/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	2004	2	2004	2	0.00
10/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	2014	2	2014	2	0.00
10/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2030 On 08-May-14			Bond Future	9.01	94.1334	9.0110	94.1334	1,559.00
10/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	8	0	8	0	0.00
10/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	86	0	86	0	0.00
10/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	164	0	164	0	0.00
10/03/2014	2030 On 07-August-14			Bond Future	9.10	91.5133	9.1031	91.5133	0.00
10/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	796	0	796	0	0.00
10/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	718	0	718	0	0.00
10/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	874	1	874	1	0.00
10/03/2014	2030 On 06-November-14			Bond Future	9.19	92.9320	9.1850	92.9320	0.00
10/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	1489	1	1489	1	0.00
10/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	1335	1	1335	1	0.00
10/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	1412	1	1412	1	0.00
10/03/2014	2037 On 08-May-14			Bond Future	9.19	96.1354	9.1867	96.1354	5,914.00
10/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	1622	2	1622	2	0.00
10/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	1796	2	1796	2	0.00
10/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	1709	2	1709	2	0.00
10/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2037 On 08-May-14	9.37	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
10/03/2014	2037 On 07-August-14			Bond Future	9.27	93.2944	9.2730	93.2944	3,280.00
10/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	2095	2	2095	2	0.00
10/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	2003	2	2003	2	0.00
10/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	1912	2	1912	2	0.00
10/03/2014	2037 On 06-November-14			Bond Future	9.35	94.6237	9.3498	94.6237	0.00
10/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	2886	3	2886	3	0.00
10/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	2969	3	2969	3	0.00
10/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	3051	3	3051	3	0.00
10/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2038 On 08-May-14			Bond Future	111.00	109.9901	111.0039	109.9901	57.00
10/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	2004	1	2004	1	0.00
10/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	1994	1	1994	1	0.00
10/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	2014	1	2014	1	0.00
10/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2038 On 07-August-14			Bond Future	111.39	110.3626	111.3911	110.3626	0.00
10/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	5381	4	5381	4	0.00
10/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	5391	4	5391	4	0.00
10/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	5401	4	5401	4	0.00
10/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2046 On 08-May-14			Bond Future	108.19	108.1894	108.1882	108.1894	5,218.00
10/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3838	4	3838	4	0.00
10/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3828	4	3828	4	0.00
10/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3848	4	3848	4	0.00
10/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2046 On 08-May-14	104.35	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
10/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2046 On 07-August-14			Bond Future	109.80	109.7974	109.7960	109.7974	0.00
10/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	5356	5	5356	5	0.00
10/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	5346	5	5346	5	0.00
10/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	5366	5	5366	5	0.00
10/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2046 On 06-November-14			Bond Future	110.17	110.1755	110.1679	110.1755	0.00
10/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5738	6	5738	6	0.00
10/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	5718	6	5718	6	0.00
10/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	5728	6	5728	6	0.00
10/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2050 On 08-May-14			Bond Future	114.46	114.4647	114.4636	114.4647	472.00
10/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
10/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	536	1	536	1	0.00
10/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	546	1	546	1	0.00
10/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	526	1	526	1	0.00
10/03/2014	2050 On 07-August-14			Bond Future	114.76	114.7626	114.7615	114.7626	0.00
10/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	2762	3	2762	3	0.00
10/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	2772	3	2772	3	0.00
10/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	2752	3	2752	3	0.00
10/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
10/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
10/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	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
10/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	AL37 On 08-May-14			Index Future	410.06	410.3490	410.0550	410.3490	0.00
10/03/2014	AL37 On 07-August-14			Index Future	416.10	416.3980	416.0950	416.3980	0.00
10/03/2014	AL7T On 08-May-14			Index Future	481.54	482.3960	481.5420	482.3960	1.00
10/03/2014	AL7T On 07-August-14			Index Future	488.64	489.5070	488.6360	489.5070	0.00
10/03/2014	ALBI On 08-May-14			Index Future	438.52	439.2770	438.5230	439.2770	704.00
10/03/2014	ALBI On 07-August-14			Index Future	444.98	445.7520	444.9830	445.7520	0.00
10/03/2014	ALBI On 06-November-14			Index Future	451.84	452.6540	451.8440	452.6540	0.00
10/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2014	EL28 On 08-May-14			Bond Future	115.60	115.6045	115.6031	115.6045	0.00
10/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1613	2	1613	2	0.00

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10/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1593	2	1593	2	0.00
10/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1603	2	1603	2	0.00
10/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
10/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
10/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
10/03/2014	EL28 On 07-August-14			Bond Future	117.32	117.3231	117.3215	117.3231	0.00
10/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3311	3	3311	3	0.00
10/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3321	3	3321	3	0.00
10/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3331	3	3331	3	0.00
10/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
10/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
10/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
10/03/2014	ES33 On 08-May-14			Bond Future	9.79	81.6715	9.7926	81.6715	6,292.00
10/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
10/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
10/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
10/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1795	2	1795	2	0.00
10/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1870	2	1870	2	0.00
10/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1720	2	1720	2	0.00
10/03/2014	ES33 On 07-August-14			Bond Future	9.90	82.7670	9.8966	82.7670	0.00
10/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1848	2	1848	2	0.00
10/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1779	2	1779	2	0.00
10/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1710	2	1710	2	0.00
10/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
10/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
10/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
10/03/2014	ES33 On 06-November-14			Bond Future	10.00	80.2654	9.9986	80.2654	0.00
10/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2006	2	2006	2	0.00
10/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2074	2	2074	2	0.00
10/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2141	2	2141	2	0.00
10/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
10/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
10/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
10/03/2014	GOVI On 08-May-14			GOVI	437.48	438.2050	437.4750	438.2050	307.00

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10/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
10/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
10/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
10/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	45250	4	45250	4	0.00
10/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	45350	4	45350	4	0.00
10/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	45150	4	45150	4	0.00
10/03/2014	GOVI On 07-August-14			GOVI	443.92	444.6640	443.9190	444.6640	175.00
10/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
10/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
10/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
10/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	160710	15	160710	15	0.00
10/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	160910	15	160910	15	0.00
10/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	160810	15	160810	15	0.00
10/03/2014	GOVI On 06-November-14			GOVI	450.76	451.5490	450.7640	451.5490	0.00
10/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	17740	3	17740	3	0.00
10/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	17540	3	17540	3	0.00
10/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	17640	3	17640	3	0.00
10/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
10/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
10/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
10/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/03/2014	IGOV On 08-May-14			Index Future	201.83	201.7060	201.8250	201.7060	1,266.00
10/03/2014	IGOV On 07-August-14			Index Future	204.82	204.7040	204.8220	204.7040	90.00
10/03/2014	IGOV On 06-November-14			Index Future	208.01	207.8970	208.0050	207.8970	0.00
10/03/2014	ILBI On 08-May-14			Index Future	546.67	546.3170	546.6690	546.3170	0.00
10/03/2014	ILBI On 07-August-14			Index Future	554.57	554.2180	554.5720	554.2180	210.00
10/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
10/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/03/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2400	5.7600	94.2400	3,000.00
10/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.01	94.0300	6.0100	94.0300	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
10/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.11	93.9300	6.1100	93.9300	2,000.00
10/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.36	93.6800	6.3600	93.6800	2,000.00
10/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.46	93.5800	6.4600	93.5800	1,000.00
10/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.66	93.3900	6.6600	93.3900	600.00
10/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.76	93.2900	6.7600	93.2900	1,000.00
10/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.29	92.7500	7.2900	92.7500	0.00
10/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.62	92.4500	7.6200	92.4500	2,850.00
10/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.83	92.2300	7.8300	92.2300	5,400.00
10/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.98	92.0900	7.9800	92.0900	0.00
10/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.11	91.9600	8.1100	91.9600	0.00
10/03/2014	R023 On 08-May-14			Bond Future	8.47	97.3638	8.4666	97.3638	12,886.00
10/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	187	0	187	0	0.00
10/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	193	0	193	0	0.00
10/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	180	0	180	0	0.00
10/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	5465	5	5465	5	0.00
10/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5522	5	5522	5	0.00
10/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5580	5	5580	5	0.00
10/03/2014	R023 On 07-August-14			Bond Future	8.57	98.6869	8.5666	98.6869	0.00
10/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2495	3	2495	3	0.00
10/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2551	3	2551	3	0.00
10/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2523	3	2523	3	0.00
10/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2880	3	2880	3	0.00
10/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2941	3	2941	3	0.00
10/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2910	3	2910	3	0.00
10/03/2014	R023 On 06-November-14			Bond Future	8.66	96.2954	8.6645	96.2954	0.00
10/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3329	3	3329	3	0.00
10/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3356	3	3356	3	0.00
10/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3301	3	3301	3	0.00
10/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3693	4	3693	4	0.00
10/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3664	4	3664	4	0.00
10/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3722	4	3722	4	0.00
10/03/2014	R157 On 08-May-14			Bond Future	7.21	110.0739	7.2076	110.0739	25,346.00
10/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R157 On 08-May-14	5.20	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
10/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2715	3	2715	3	0.00
10/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2728	3	2728	3	0.00
10/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2701	3	2701	3	0.00
10/03/2014	R157 On 07-August-14			Bond Future	7.50	111.6965	7.5050	111.6965	13,000.00
10/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	138	0	138	0	0.00
10/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	141	0	141	0	0.00
10/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	144	0	144	0	0.00
10/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	969	1	969	1	0.00
10/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	961	1	961	1	0.00
10/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	953	1	953	1	0.00
10/03/2014	R157 On 06-November-14			Bond Future	7.91	106.6125	7.9084	106.6125	0.00
10/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	67	0	67	0	0.00
10/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	66	0	66	0	0.00
10/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	68	0	68	0	0.00
10/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1496	1	1496	1	0.00
10/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1511	1	1511	1	0.00
10/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1504	1	1504	1	0.00
10/03/2014	R186 On 08-May-14			Bond Future	8.60	118.8295	8.6024	118.8295	51,559.00
10/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	4865	5	4865	5	0.00
10/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1532	2	1532	2	1,000.00
10/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	21	0	21	0	0.00
10/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	22	0	22	0	0.00
10/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	9200	9	9200	9	0.00
10/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	1879	2	1879	2	900.00
10/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	20	0	20	0	0.00
10/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	5803	6	5803	6	0.00
10/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3190	3	3190	3	0.00
10/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1095	1	1095	1	10,000.00
10/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4273	5	4273	5	0.00
10/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	2944	3	2944	3	6,000.00
10/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	112	0	112	0	1,933.00
10/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	3242	3	3242	3	0.00
10/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	13514	13	13514	13	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
10/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	2740	3	2740	3	1,933.00
10/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	13610	13	13610	13	0.00
10/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	808	1	808	1	1,500.00
10/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	1015	1	1015	1	400.00
10/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1719	2	1719	2	0.00
10/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	9874	10	9874	10	0.00
10/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	4095	4	4095	4	0.00
10/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	563	1	563	1	10,000.00
10/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	1555	2	1555	2	900.00
10/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	13707	13	13707	13	0.00
10/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	143	0	143	0	6,000.00
10/03/2014	R186 On 07-August-14			Bond Future	8.69	115.2877	8.6934	115.2877	0.00
10/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2344	2	2344	2	0.00
10/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2406	3	2406	3	0.00
10/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2375	3	2375	3	0.00
10/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	4766	5	4766	5	0.00
10/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	5604	5	5604	5	0.00
10/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	5712	6	5712	6	0.00
10/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	5658	6	5658	6	0.00
10/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2932	3	2932	3	840.00
10/03/2014	R186 On 06-November-14			Bond Future	8.78	117.0745	8.7784	117.0745	0.00
10/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6565	7	6565	7	0.00
10/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2693	3	2693	3	0.00
10/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2750	3	2750	3	0.00
10/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2722	3	2722	3	0.00
10/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	7915	8	7915	8	0.00
10/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	7972	8	7972	8	0.00
10/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	7858	8	7858	8	0.00
10/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3488	3	3488	3	2,010.00
10/03/2014	R197 On 08-May-14			Bond Future	275.11	275.1128	275.1074	275.1128	1,912.00
10/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	25097	25	25097	25	0.00
10/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	25117	25	25117	25	0.00
10/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	25107	25	25107	25	0.00
10/03/2014	R197 On 08-May-14	249.99	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
10/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R197 On 07-August-14			Bond Future	273.39	273.3991	273.3929	273.3991	0.00
10/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	3393	3	3393	3	0.00
10/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	3403	3	3403	3	0.00
10/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	3383	3	3383	3	0.00
10/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R201 On 08-May-14			Bond Future	6.75	104.6193	6.7534	104.6193	0.00
10/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1208	1	1208	1	0.00
10/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1196	1	1196	1	0.00
10/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1202	1	1202	1	0.00
10/03/2014	R201 On 07-August-14			Bond Future	7.26	101.7503	7.2607	101.7503	0.00
10/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	48	0	48	0	0.00
10/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	47	0	47	0	0.00
10/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	47	0	47	0	0.00
10/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	753	1	753	1	0.00
10/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	750	1	750	1	0.00
10/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	747	1	747	1	0.00
10/03/2014	R202 On 08-May-14			Bond Future	214.16	214.1582	214.1551	214.1582	44,663.00
10/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	3991	4	3991	4	0.00
10/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	3995	4	3995	4	0.00
10/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	4000	4	4000	4	0.00
10/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	4840	5	4840	5	0.00
10/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	4846	5	4846	5	0.00
10/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	4835	5	4835	5	0.00
10/03/2014	R202 On 07-August-14			Bond Future	214.26	214.2592	214.2554	214.2592	0.00
10/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	10388	10	10388	10	0.00
10/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	10382	10	10382	10	0.00
10/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	10375	10	10375	10	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
10/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	4126	4	4126	4	0.00
10/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	4130	4	4130	4	0.00
10/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	4122	4	4122	4	0.00
10/03/2014	R203 On 08-May-14			Bond Future	7.78	102.7108	7.7786	102.7108	16,949.00
10/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	1	0	1	0	0.00
10/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	65	0	65	0	29.00
10/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	344	0	344	0	16.00
10/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6172	6	6172	6	0.00
10/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1456	1	1456	1	0.00
10/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	6109	6	6109	6	0.00
10/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2851	3	2851	3	0.00
10/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	6141	6	6141	6	0.00
10/03/2014	R203 On 07-August-14			Bond Future	7.94	104.2249	7.9414	104.2249	0.00
10/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	515	1	515	1	0.00
10/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	507	1	507	1	0.00
10/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	499	1	499	1	0.00
10/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	233	0	233	0	46.00
10/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2264	2	2264	2	0.00
10/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2244	2	2244	2	0.00
10/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2284	2	2284	2	0.00
10/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3274	3	3274	3	0.00
10/03/2014	R203 On 06-November-14			Bond Future	8.11	101.6749	8.1120	101.6749	0.00
10/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	482	1	482	1	14.00
10/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	408	0	408	0	45.00
10/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	418	0	418	0	0.00
10/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	413	0	413	0	0.00
10/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3364	3	3364	3	0.00
10/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3653	4	3653	4	0.00
10/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3611	4	3611	4	0.00
10/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3632	4	3632	4	0.00
10/03/2014	R204 On 08-May-14			Bond Future	8.01	103.1580	8.0068	103.1580	31,206.00
10/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	1	0	1	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
10/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	1	0	1	0	0.00
10/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	1	0	1	0	0.00
10/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7728	8	7728	8	0.00
10/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7811	8	7811	8	0.00
10/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7770	8	7770	8	0.00
10/03/2014	R204 On 07-August-14			Bond Future	8.15	100.6456	8.1470	100.6456	100.00
10/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	1055	1	1055	1	0.00
10/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	672	1	672	1	0.00
10/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	652	1	652	1	0.00
10/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	662	1	662	1	0.00
10/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2386	2	2386	2	530.00
10/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3236	3	3236	3	0.00
10/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3181	3	3181	3	0.00
10/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3208	3	3208	3	0.00
10/03/2014	R204 On 06-November-14			Bond Future	8.28	102.2052	8.2829	102.2052	0.00
10/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	556	1	556	1	0.00
10/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	562	1	562	1	0.00
10/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1606	2	1606	2	0.00
10/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	549	1	549	1	0.00
10/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	5045	5	5045	5	0.00
10/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2609	3	2609	3	1,270.00
10/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	5015	5	5015	5	0.00
10/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	5074	5	5074	5	0.00
10/03/2014	R207 On 08-May-14			Bond Future	8.26	97.9932	8.2606	97.9932	19,048.00
10/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	1	0	1	0	0.00
10/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	1	0	1	0	0.00
10/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	1	0	1	0	0.00
10/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9469	9	9469	9	0.00
10/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9518	9	9518	9	0.00
10/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9421	9	9421	9	0.00
10/03/2014	R207 On 07-August-14			Bond Future	8.39	95.7965	8.3931	95.7965	0.00
10/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	796	1	796	1	0.00
10/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	808	1	808	1	0.00
10/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	820	1	820	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
10/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3744	4	3744	4	0.00
10/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3775	4	3775	4	0.00
10/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3713	4	3713	4	0.00
10/03/2014	R207 On 06-November-14			Bond Future	8.52	97.2812	8.5151	97.2812	0.00
10/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	774	1	774	1	0.00
10/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	792	1	792	1	0.00
10/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	783	1	783	1	0.00
10/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5603	5	5603	5	0.00
10/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5569	5	5569	5	0.00
10/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5536	5	5536	5	0.00
10/03/2014	R208 On 08-May-14			Bond Future	8.37	92.6174	8.3674	92.6174	11,730.00
10/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	1	0	1	0	0.00
10/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	1	0	1	0	0.00
10/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	1	0	1	0	0.00
10/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	10876	11	10876	11	0.00
10/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	10764	11	10764	11	0.00
10/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	10820	11	10820	11	0.00
10/03/2014	R208 On 07-August-14			Bond Future	8.48	93.9829	8.4813	93.9829	0.00
10/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	1007	1	1007	1	0.00
10/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1841	2	1841	2	0.00
10/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	993	1	993	1	0.00
10/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	1021	1	1021	1	0.00
10/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2798	3	2798	3	630.00
10/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	4298	4	4298	4	0.00
10/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	4263	4	4263	4	0.00
10/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4333	4	4333	4	0.00
10/03/2014	R208 On 06-November-14			Bond Future	8.59	92.0400	8.5918	92.0400	0.00
10/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	953	1	953	1	0.00
10/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	974	1	974	1	0.00
10/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	963	1	963	1	0.00
10/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2683	3	2683	3	0.00
10/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6367	6	6367	6	0.00
10/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6405	6	6405	6	0.00
10/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	3103	3	3103	3	1,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	6329	6	6329	6	0.00
10/03/2014	R209 On 08-May-14			Bond Future	9.11	74.0488	9.1058	74.0488	25,105.00
10/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4528	5	4528	5	0.00
10/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	87	0	87	0	0.00
10/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	3882	4	3882	4	0.00
10/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	84	0	84	0	0.00
10/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	81	0	81	0	0.00
10/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	5692	6	5692	6	0.00
10/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	5154	5	5154	5	0.00
10/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	624	1	624	1	640.00
10/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1831	2	1831	2	640.00
10/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	10290	10	10290	10	0.00
10/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	10465	10	10465	10	0.00
10/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	805	1	805	1	883.00
10/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	10377	10	10377	10	0.00
10/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	1054	1	1054	1	640.00
10/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2620	3	2620	3	0.00
10/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	620	1	620	1	7,262.00
10/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	494	0	494	0	10,000.00
10/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	5330	5	5330	5	0.00
10/03/2014	R209 On 07-August-14			Bond Future	9.18	75.1406	9.1827	75.1406	0.00
10/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3152	3	3152	3	0.00
10/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3186	3	3186	3	0.00
10/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3119	3	3119	3	0.00
10/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	4090	4	4090	4	0.00
10/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	4172	4	4172	4	0.00
10/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	4131	4	4131	4	0.00
10/03/2014	R209 On 06-November-14			Bond Future	9.26	73.1576	9.2557	73.1576	0.00
10/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3746	4	3746	4	0.00
10/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3778	4	3778	4	0.00
10/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	3810	4	3810	4	0.00
10/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5700	6	5700	6	0.00
10/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5613	6	5613	6	0.00
10/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5656	6	5656	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
10/03/2014	R210 On 08-May-14			Bond Future	160.61	160.6084	160.6058	160.6084	719.00
10/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	606	1	606	1	0.00
10/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	596	1	596	1	0.00
10/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	616	1	616	1	0.00
10/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R210 On 07-August-14			Bond Future	162.99	162.9957	162.9928	162.9957	0.00
10/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3993	4	3993	4	0.00
10/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3983	4	3983	4	0.00
10/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	4003	4	4003	4	0.00
10/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R211 On 08-May-14			Bond Future	127.37	127.3758	127.3701	127.3758	390.00
10/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2630	3	2630	3	0.00
10/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2640	3	2640	3	0.00
10/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2620	3	2620	3	0.00
10/03/2014	R211 On 07-August-14			Bond Future	127.71	127.7114	127.7053	127.7114	0.00
10/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	295	0	295	0	0.00
10/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	305	0	305	0	0.00
10/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	285	0	285	0	0.00
10/03/2014	R212 On 08-May-14			Bond Future	129.76	129.7652	129.7624	129.7652	21,797.00
10/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	2238	2	2238	2	0.00
10/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	2248	2	2248	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
10/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	2228	2	2228	2	0.00
10/03/2014	R212 On 07-August-14			Bond Future	129.98	129.9842	129.9812	129.9842	0.00
10/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	991	1	991	1	0.00
10/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	971	1	971	1	0.00
10/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	981	1	981	1	0.00
10/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R213 On 08-May-14			Bond Future	8.98	84.7315	8.9786	84.7315	21,730.00
10/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	51	0	51	0	0.00
10/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	49	0	49	0	0.00
10/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	54	0	54	0	0.00
10/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	10962	11	10962	11	0.00
10/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	11050	11	11050	11	0.00
10/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	10875	11	10875	11	0.00
10/03/2014	R213 On 07-August-14			Bond Future	9.06	85.9805	9.0606	85.9805	0.00
10/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2806	3	2806	3	0.00
10/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	2871	3	2871	3	0.00
10/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	2838	3	2838	3	0.00
10/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4416	4	4416	4	0.00
10/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4373	4	4373	4	0.00
10/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4460	4	4460	4	0.00
10/03/2014	R213 On 06-November-14			Bond Future	9.14	83.7702	9.1399	83.7702	0.00
10/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3578	4	3578	4	0.00
10/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3641	4	3641	4	0.00
10/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3610	4	3610	4	0.00
10/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5760	6	5760	6	0.00
10/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5804	6	5804	6	0.00
10/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5716	6	5716	6	0.00
10/03/2014	R214 On 08-May-14			Bond Future	9.19	74.8514	9.1940	74.8514	5,055.00
10/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1565	2	1565	2	0.00
10/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1534	2	1534	2	0.00
10/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1595	2	1595	2	0.00
10/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	3079	3	3079	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
10/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	3031	3	3031	3	0.00
10/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	3128	3	3128	3	0.00
10/03/2014	R214 On 07-August-14			Bond Future	9.27	75.8617	9.2699	75.8617	0.00
10/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	4862	5	4862	5	0.00
10/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	4778	5	4778	5	0.00
10/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	4820	5	4820	5	0.00
10/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2721	3	2721	3	0.00
10/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2781	3	2781	3	0.00
10/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2751	3	2751	3	0.00
10/03/2014	R214 On 06-November-14			Bond Future	9.34	73.7495	9.3430	73.7495	0.00
10/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	5956	6	5956	6	0.00
10/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	5996	6	5996	6	0.00
10/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	6036	6	6036	6	0.00
10/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3764	4	3764	4	0.00
10/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3733	4	3733	4	0.00
10/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3795	4	3795	4	0.00
10/03/2014	R248 On 08-May-14			Bond Future	9.29	96.4723	9.2862	96.4723	13,515.00
10/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
10/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	2357	2	2357	2	0.00
10/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	2255	2	2255	2	0.00
10/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	2459	2	2459	2	0.00
10/03/2014	R248 On 07-August-14			Bond Future	9.37	97.7731	9.3653	97.7731	0.00
10/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	2667	3	2667	3	0.00
10/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	2758	3	2758	3	0.00
10/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	2576	3	2576	3	0.00
10/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R248 On 06-November-14			Bond Future	9.44	94.8626	9.4418	94.8626	0.00
10/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	2569	3	2569	3	0.00
10/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	2749	3	2749	3	0.00
10/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	2659	3	2659	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
10/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
10/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00