



# 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
11/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	2025 On 08-May-14			Bond Future	110.49	110.4937	110.4926	110.4937	0.00
11/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	497	0	497	0	0.00
11/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	507	1	507	1	0.00
11/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	517	1	517	1	0.00
11/03/2014	2025 On 07-August-14			Bond Future	111.01	111.0137	111.0115	111.0137	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	2021	2	2021	2	0.00
11/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	2001	2	2001	2	0.00
11/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	2011	2	2011	2	0.00
11/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 08-May-14			Bond Future	9.04	93.8204	9.0406	93.8204	1,559.00
11/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	238	0	238	0	0.00
11/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	317	0	317	0	0.00
11/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	395	0	395	0	0.00
11/03/2014	2030 On 07-August-14			Bond Future	9.13	91.1957	9.1338	91.1957	0.00
11/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	1031	1	1031	1	0.00
11/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	954	1	954	1	0.00
11/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	1109	1	1109	1	0.00
11/03/2014	2030 On 06-November-14			Bond Future	9.22	92.6040	9.2169	92.6040	0.00
11/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	1729	1	1729	1	0.00
11/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	1575	1	1575	1	0.00
11/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	1652	1	1652	1	0.00
11/03/2014	2037 On 08-May-14			Bond Future	9.21	95.8677	9.2113	95.8677	5,914.00
11/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	1402	2	1402	2	0.00
11/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	1576	2	1576	2	0.00
11/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	1489	2	1489	2	0.00
11/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
11/03/2014	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
11/03/2014	2037 On 07-August-14			Bond Future	9.30	93.0226	9.2985	93.0226	3,280.00
11/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	2319	2	2319	2	0.00
11/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	2227	2	2227	2	0.00
11/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	2136	2	2136	2	0.00
11/03/2014	2037 On 06-November-14			Bond Future	9.38	94.3421	9.3761	94.3421	0.00
11/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	2658	3	2658	3	0.00
11/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	2740	3	2740	3	0.00
11/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	2823	3	2823	3	0.00
11/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2038 On 08-May-14			Bond Future	111.00	111.0039	111.0035	111.0039	57.00
11/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	2003	2	2003	2	0.00
11/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	1993	2	1993	2	0.00
11/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	2013	2	2013	2	0.00
11/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2038 On 07-August-14			Bond Future	111.39	111.3911	111.3895	111.3911	0.00
11/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	5380	5	5380	5	0.00
11/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	5390	5	5390	5	0.00
11/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	5400	5	5400	5	0.00
11/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 08-May-14			Bond Future	108.19	108.1882	108.1880	108.1882	5,218.00
11/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3838	4	3838	4	0.00
11/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3828	4	3828	4	0.00
11/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3848	4	3848	4	0.00
11/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
11/03/2014	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
11/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 07-August-14			Bond Future	109.79	109.7960	109.7948	109.7960	0.00
11/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	5355	5	5355	5	0.00
11/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	5345	5	5345	5	0.00
11/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	5365	5	5365	5	0.00
11/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 06-November-14			Bond Future	110.17	110.1679	110.1655	110.1679	0.00
11/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5735	6	5735	6	0.00
11/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	5715	6	5715	6	0.00
11/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	5725	6	5725	6	0.00
11/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2050 On 08-May-14			Bond Future	114.46	114.4636	114.4636	114.4636	472.00
11/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	536	1	536	1	0.00
11/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	546	1	546	1	0.00
11/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	526	1	526	1	0.00
11/03/2014	2050 On 07-August-14			Bond Future	114.76	114.7615	114.7604	114.7615	0.00
11/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	2760	3	2760	3	0.00
11/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	2770	3	2770	3	0.00
11/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	2750	3	2750	3	0.00
11/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	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
11/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	AL37 On 08-May-14			Index Future	409.84	410.0550	409.8370	410.0550	0.00
11/03/2014	AL37 On 07-August-14			Index Future	415.87	416.0950	415.8700	416.0950	0.00
11/03/2014	AL7T On 08-May-14			Index Future	480.96	481.5420	480.9620	481.5420	1.00
11/03/2014	AL7T On 07-August-14			Index Future	488.04	488.6360	488.0420	488.6360	0.00
11/03/2014	ALBI On 08-May-14			Index Future	438.03	438.5230	438.0310	438.5230	704.00
11/03/2014	ALBI On 07-August-14			Index Future	444.48	444.9830	444.4780	444.9830	0.00
11/03/2014	ALBI On 06-November-14			Index Future	451.33	451.8440	451.3280	451.8440	0.00
11/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	EL28 On 08-May-14			Bond Future	115.60	115.6031	115.6027	115.6031	0.00
11/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1613	2	1613	2	0.00

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11/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1593	2	1593	2	0.00
11/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1603	2	1603	2	0.00
11/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	EL28 On 07-August-14			Bond Future	117.32	117.3215	117.3199	117.3215	0.00
11/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3310	3	3310	3	0.00
11/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3320	3	3320	3	0.00
11/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3330	3	3330	3	0.00
11/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 08-May-14			Bond Future	9.82	81.4562	9.8221	81.4562	6,292.00
11/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2008	2	2008	2	0.00
11/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2084	2	2084	2	0.00
11/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1933	2	1933	2	0.00
11/03/2014	ES33 On 07-August-14			Bond Future	9.93	82.5483	9.9271	82.5483	0.00
11/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1631	2	1631	2	0.00
11/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1562	2	1562	2	0.00
11/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1493	2	1493	2	0.00
11/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 06-November-14			Bond Future	10.03	80.0386	10.0303	80.0386	0.00
11/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1785	2	1785	2	0.00
11/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1852	2	1852	2	0.00
11/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1920	2	1920	2	0.00
11/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
11/03/2014	GOVI On 08-May-14			GOVI	437.01	437.4750	437.0130	437.4750	307.00

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11/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	49870	5	49870	5	0.00
11/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	49970	5	49970	5	0.00
11/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	49770	5	49770	5	0.00
11/03/2014	GOVI On 07-August-14			GOVI	443.45	443.9190	443.4450	443.9190	175.00
11/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	165450	16	165450	16	0.00
11/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	165650	16	165650	16	0.00
11/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	165550	16	165550	16	0.00
11/03/2014	GOVI On 06-November-14			GOVI	450.28	450.7640	450.2790	450.7640	0.00
11/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	12890	2	12890	2	0.00
11/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	12690	2	12690	2	0.00
11/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	12790	2	12790	2	0.00
11/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
11/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/03/2014	IGOV On 08-May-14			Index Future	201.82	201.8250	201.8230	201.8250	1,266.00
11/03/2014	IGOV On 07-August-14			Index Future	204.82	204.8220	204.8180	204.8220	90.00
11/03/2014	IGOV On 06-November-14			Index Future	208.00	208.0050	207.9990	208.0050	0.00
11/03/2014	ILBI On 08-May-14			Index Future	546.67	546.6690	546.6650	546.6690	0.00
11/03/2014	ILBI On 07-August-14			Index Future	554.57	554.5720	554.5670	554.5720	210.00
11/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
11/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/03/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2400	5.7600	94.2400	3,000.00
11/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.96	93.9900	5.9600	93.9900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.06	93.8900	6.0600	93.8900	2,000.00
11/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.34	93.6400	6.3400	93.6400	2,000.00
11/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.44	93.5400	6.4400	93.5400	1,000.00
11/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.64	93.3400	6.6400	93.3400	600.00
11/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.74	93.2400	6.7400	93.2400	1,000.00
11/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.28	92.7100	7.2800	92.7100	0.00
11/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.58	92.3800	7.5800	92.3800	2,850.00
11/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.81	92.1700	7.8100	92.1700	5,400.00
11/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.97	92.0200	7.9700	92.0200	0.00
11/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.11	91.8900	8.1100	91.8900	0.00
11/03/2014	R023 On 08-May-14			Bond Future	8.49	97.1554	8.4860	97.1554	12,886.00
11/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	170	0	170	0	0.00
11/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	175	0	175	0	0.00
11/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	164	0	164	0	0.00
11/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	5563	5	5563	5	0.00
11/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5620	6	5620	6	0.00
11/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5678	6	5678	6	0.00
11/03/2014	R023 On 07-August-14			Bond Future	8.59	98.4751	8.5870	98.4751	0.00
11/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2429	2	2429	2	0.00
11/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2484	3	2484	3	0.00
11/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2456	3	2456	3	0.00
11/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2931	3	2931	3	0.00
11/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2992	3	2992	3	0.00
11/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2961	3	2961	3	0.00
11/03/2014	R023 On 06-November-14			Bond Future	8.69	96.0746	8.6859	96.0746	0.00
11/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3261	3	3261	3	0.00
11/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3288	3	3288	3	0.00
11/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3234	3	3234	3	0.00
11/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3747	4	3747	4	0.00
11/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3717	4	3717	4	0.00
11/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3776	4	3776	4	0.00
11/03/2014	R157 On 08-May-14			Bond Future	7.21	110.0392	7.2103	110.0392	25,346.00
11/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
11/03/2014	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
11/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2718	3	2718	3	0.00
11/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2732	3	2732	3	0.00
11/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2705	3	2705	3	0.00
11/03/2014	R157 On 07-August-14			Bond Future	7.51	111.6610	7.5094	111.6610	13,000.00
11/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	136	0	136	0	0.00
11/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	139	0	139	0	0.00
11/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	141	0	141	0	0.00
11/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	972	1	972	1	0.00
11/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	963	1	963	1	0.00
11/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	955	1	955	1	0.00
11/03/2014	R157 On 06-November-14			Bond Future	7.92	106.5702	7.9154	106.5702	0.00
11/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	65	0	65	0	0.00
11/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	64	0	64	0	0.00
11/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	66	0	66	0	0.00
11/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1501	1	1501	1	0.00
11/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1516	2	1516	2	0.00
11/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1509	2	1509	2	0.00
11/03/2014	R186 On 08-May-14			Bond Future	8.61	118.5367	8.6116	118.5367	51,559.00
11/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	4791	5	4791	5	0.00
11/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1483	2	1483	2	1,000.00
11/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	19	0	19	0	0.00
11/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	20	0	20	0	0.00
11/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	9122	9	9122	9	0.00
11/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	1826	2	1826	2	900.00
11/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	5727	6	5727	6	0.00
11/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3124	3	3124	3	0.00
11/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1054	1	1054	1	10,000.00
11/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	18	0	18	0	0.00
11/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4201	4	4201	4	0.00
11/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	2879	3	2879	3	6,000.00
11/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	103	0	103	0	1,933.00
11/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	3271	3	3271	3	0.00
11/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	13588	14	13588	14	0.00

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11/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	2763	3	2763	3	1,933.00
11/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	13685	14	13685	14	0.00
11/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	811	1	811	1	1,500.00
11/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	1020	1	1020	1	400.00
11/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1731	2	1731	2	0.00
11/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	9942	10	9942	10	0.00
11/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	4132	4	4132	4	0.00
11/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	564	1	564	1	10,000.00
11/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	1565	2	1565	2	900.00
11/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	13782	14	13782	14	0.00
11/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	142	0	142	0	6,000.00
11/03/2014	R186 On 07-August-14			Bond Future	8.70	114.9905	8.7030	114.9905	0.00
11/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2302	2	2302	2	0.00
11/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2363	2	2363	2	0.00
11/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2333	2	2333	2	0.00
11/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	4706	5	4706	5	0.00
11/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	5641	6	5641	6	0.00
11/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	5750	6	5750	6	0.00
11/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	5695	6	5695	6	0.00
11/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2952	3	2952	3	840.00
11/03/2014	R186 On 06-November-14			Bond Future	8.79	116.7657	8.7885	116.7657	0.00
11/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6505	7	6505	7	0.00
11/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2656	3	2656	3	0.00
11/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2712	3	2712	3	0.00
11/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2684	3	2684	3	0.00
11/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	7958	8	7958	8	0.00
11/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	8016	8	8016	8	0.00
11/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	7901	8	7901	8	0.00
11/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3509	3	3509	3	2,010.00
11/03/2014	R197 On 08-May-14			Bond Future	275.10	275.1074	275.1042	275.1074	1,912.00
11/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	25094	25	25094	25	0.00
11/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	25114	25	25114	25	0.00
11/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	25104	25	25104	25	0.00
11/03/2014	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
11/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R197 On 07-August-14			Bond Future	273.39	273.3929	273.3869	273.3929	0.00
11/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	3387	3	3387	3	0.00
11/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	3397	3	3397	3	0.00
11/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	3377	3	3377	3	0.00
11/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R201 On 08-May-14			Bond Future	6.80	104.5937	6.8010	104.5937	0.00
11/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1236	1	1236	1	0.00
11/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1224	1	1224	1	0.00
11/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1230	1	1230	1	0.00
11/03/2014	R201 On 07-August-14			Bond Future	7.34	101.7242	7.3444	101.7242	0.00
11/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	43	0	43	0	0.00
11/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	42	0	42	0	0.00
11/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	43	0	43	0	0.00
11/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	778	1	778	1	0.00
11/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	775	1	775	1	0.00
11/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	772	1	772	1	0.00
11/03/2014	R202 On 08-May-14			Bond Future	214.15	214.1551	214.1535	214.1551	44,663.00
11/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	3953	4	3953	4	0.00
11/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	3957	4	3957	4	0.00
11/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	3962	4	3962	4	0.00
11/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	4804	5	4804	5	0.00
11/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	4809	5	4809	5	0.00
11/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	4798	5	4798	5	0.00
11/03/2014	R202 On 07-August-14			Bond Future	214.25	214.2554	214.2517	214.2554	0.00
11/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	10364	10	10364	10	0.00
11/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	10358	10	10358	10	0.00
11/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	10352	10	10352	10	0.00

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11/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	4106	4	4106	4	0.00
11/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	4110	4	4110	4	0.00
11/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	4102	4	4102	4	0.00
11/03/2014	R203 On 08-May-14			Bond Future	7.78	102.6691	7.7820	102.6691	16,949.00
11/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	62	0	62	0	29.00
11/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	335	0	335	0	16.00
11/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6182	6	6182	6	0.00
11/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1457	1	1457	1	0.00
11/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	6119	6	6119	6	0.00
11/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2858	3	2858	3	0.00
11/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	6150	6	6150	6	0.00
11/03/2014	R203 On 07-August-14			Bond Future	7.95	104.1823	7.9455	104.1823	0.00
11/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	508	1	508	1	0.00
11/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	500	1	500	1	0.00
11/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	493	0	493	0	0.00
11/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	229	0	229	0	46.00
11/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2269	2	2269	2	0.00
11/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2249	2	2249	2	0.00
11/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2289	2	2289	2	0.00
11/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3281	3	3281	3	0.00
11/03/2014	R203 On 06-November-14			Bond Future	8.12	101.6257	8.1169	101.6257	0.00
11/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	477	0	477	0	14.00
11/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	403	0	403	0	45.00
11/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	413	0	413	0	0.00
11/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	408	0	408	0	0.00
11/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3371	3	3371	3	0.00
11/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3661	4	3661	4	0.00
11/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3619	4	3619	4	0.00
11/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3640	4	3640	4	0.00
11/03/2014	R204 On 08-May-14			Bond Future	8.01	103.1036	8.0105	103.1036	31,206.00
11/03/2014	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
11/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	1	0	1	0	0.00
11/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	1	0	1	0	0.00
11/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7742	8	7742	8	0.00
11/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7825	8	7825	8	0.00
11/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7784	8	7784	8	0.00
11/03/2014	R204 On 07-August-14			Bond Future	8.15	100.5902	8.1512	100.5902	100.00
11/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	1044	1	1044	1	0.00
11/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	663	1	663	1	0.00
11/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	643	1	643	1	0.00
11/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	653	1	653	1	0.00
11/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2390	2	2390	2	530.00
11/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3242	3	3242	3	0.00
11/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3188	3	3188	3	0.00
11/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3215	3	3215	3	0.00
11/03/2014	R204 On 06-November-14			Bond Future	8.29	102.1431	8.2877	102.1431	0.00
11/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	549	1	549	1	0.00
11/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	556	1	556	1	0.00
11/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1594	2	1594	2	0.00
11/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	543	1	543	1	0.00
11/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	5055	5	5055	5	0.00
11/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2614	3	2614	3	1,270.00
11/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	5025	5	5025	5	0.00
11/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	5084	5	5084	5	0.00
11/03/2014	R207 On 08-May-14			Bond Future	8.29	97.8411	8.2902	97.8411	19,048.00
11/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	1	0	1	0	0.00
11/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	1	0	1	0	0.00
11/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	1	0	1	0	0.00
11/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9597	9	9597	9	0.00
11/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9646	10	9646	10	0.00
11/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9549	9	9549	9	0.00
11/03/2014	R207 On 07-August-14			Bond Future	8.42	95.6420	8.4247	95.6420	0.00
11/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	755	1	755	1	0.00
11/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	767	1	767	1	0.00
11/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	778	1	778	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3834	4	3834	4	0.00
11/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3866	4	3866	4	0.00
11/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3802	4	3802	4	0.00
11/03/2014	R207 On 06-November-14			Bond Future	8.55	97.1187	8.5487	97.1187	0.00
11/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	740	1	740	1	0.00
11/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	757	1	757	1	0.00
11/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	749	1	749	1	0.00
11/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5703	6	5703	6	0.00
11/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5669	6	5669	6	0.00
11/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5636	6	5636	6	0.00
11/03/2014	R208 On 08-May-14			Bond Future	8.39	92.4465	8.3918	92.4465	11,730.00
11/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	1	0	1	0	0.00
11/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	1	0	1	0	0.00
11/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	1	0	1	0	0.00
11/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	10995	11	10995	11	0.00
11/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	10884	11	10884	11	0.00
11/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	10939	11	10939	11	0.00
11/03/2014	R208 On 07-August-14			Bond Future	8.51	93.8093	8.5072	93.8093	0.00
11/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	965	1	965	1	0.00
11/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1779	2	1779	2	0.00
11/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	952	1	952	1	0.00
11/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	979	1	979	1	0.00
11/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2859	3	2859	3	630.00
11/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	4378	4	4378	4	0.00
11/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	4343	4	4343	4	0.00
11/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4414	4	4414	4	0.00
11/03/2014	R208 On 06-November-14			Bond Future	8.62	91.8582	8.6191	91.8582	0.00
11/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	919	1	919	1	0.00
11/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	939	1	939	1	0.00
11/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	929	1	929	1	0.00
11/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2616	3	2616	3	0.00
11/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6458	6	6458	6	0.00
11/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6496	6	6496	6	0.00
11/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	3161	3	3161	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
11/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	6419	6	6419	6	0.00
11/03/2014	R209 On 08-May-14			Bond Future	9.14	73.8280	9.1354	73.8280	25,105.00
11/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4347	5	4347	5	0.00
11/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	75	0	75	0	0.00
11/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	3712	4	3712	4	0.00
11/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	72	0	72	0	0.00
11/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	69	0	69	0	0.00
11/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	5497	6	5497	6	0.00
11/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	4964	5	4964	5	0.00
11/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	566	1	566	1	640.00
11/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1714	2	1714	2	640.00
11/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	10497	10	10497	10	0.00
11/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	10672	10	10672	10	0.00
11/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	842	1	842	1	883.00
11/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	10584	10	10584	10	0.00
11/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	1102	1	1102	1	640.00
11/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2722	3	2722	3	0.00
11/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	649	1	649	1	7,262.00
11/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	518	0	518	0	10,000.00
11/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	5491	5	5491	5	0.00
11/03/2014	R209 On 07-August-14			Bond Future	9.21	74.9164	9.2133	74.9164	0.00
11/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3034	3	3034	3	0.00
11/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3067	3	3067	3	0.00
11/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3002	3	3002	3	0.00
11/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	4194	4	4194	4	0.00
11/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	4278	4	4278	4	0.00
11/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	4236	4	4236	4	0.00
11/03/2014	R209 On 06-November-14			Bond Future	9.29	72.9256	9.2873	72.9256	0.00
11/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3632	4	3632	4	0.00
11/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3663	4	3663	4	0.00
11/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	3694	4	3694	4	0.00
11/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5812	6	5812	6	0.00
11/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5725	6	5725	6	0.00
11/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5769	6	5769	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
11/03/2014	R210 On 08-May-14			Bond Future	160.60	160.6058	160.6043	160.6058	719.00
11/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	604	1	604	1	0.00
11/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	594	1	594	1	0.00
11/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	614	1	614	1	0.00
11/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R210 On 07-August-14			Bond Future	162.99	162.9928	162.9896	162.9928	0.00
11/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3990	4	3990	4	0.00
11/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3980	4	3980	4	0.00
11/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	4000	4	4000	4	0.00
11/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R211 On 08-May-14			Bond Future	127.37	127.3701	127.3654	127.3701	390.00
11/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2635	3	2635	3	0.00
11/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2645	3	2645	3	0.00
11/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2625	3	2625	3	0.00
11/03/2014	R211 On 07-August-14			Bond Future	127.70	127.7053	127.6992	127.7053	0.00
11/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	301	0	301	0	0.00
11/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	311	0	311	0	0.00
11/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	291	0	291	0	0.00
11/03/2014	R212 On 08-May-14			Bond Future	129.76	129.7624	129.7607	129.7624	21,797.00
11/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	2239	2	2239	2	0.00
11/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	2249	2	2249	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	2229	2	2229	2	0.00
11/03/2014	R212 On 07-August-14			Bond Future	129.98	129.9812	129.9781	129.9812	0.00
11/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	988	1	988	1	0.00
11/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	968	1	968	1	0.00
11/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	978	1	978	1	0.00
11/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R213 On 08-May-14			Bond Future	9.00	84.3918	9.0032	84.3918	21,730.00
11/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	44	0	44	0	0.00
11/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	43	0	43	0	0.00
11/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	46	0	46	0	0.00
11/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	11139	11	11139	11	0.00
11/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	11227	11	11227	11	0.00
11/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	11052	11	11052	11	0.00
11/03/2014	R213 On 07-August-14			Bond Future	9.09	85.6356	9.0860	85.6356	0.00
11/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2711	3	2711	3	0.00
11/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	2774	3	2774	3	0.00
11/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	2743	3	2743	3	0.00
11/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4508	4	4508	4	0.00
11/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4464	4	4464	4	0.00
11/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4553	4	4553	4	0.00
11/03/2014	R213 On 06-November-14			Bond Future	9.17	83.4151	9.1663	83.4151	0.00
11/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3483	4	3483	4	0.00
11/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3545	4	3545	4	0.00
11/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3514	4	3514	4	0.00
11/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5856	6	5856	6	0.00
11/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5901	6	5901	6	0.00
11/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5812	6	5812	6	0.00
11/03/2014	R214 On 08-May-14			Bond Future	9.22	74.6220	9.2238	74.6220	5,055.00
11/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1455	2	1455	2	0.00
11/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1426	2	1426	2	0.00
11/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1485	2	1485	2	0.00
11/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	3198	3	3198	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	3148	3	3148	3	0.00
11/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	3248	3	3248	3	0.00
11/03/2014	R214 On 07-August-14			Bond Future	9.30	75.6287	9.3005	75.6287	0.00
11/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	4708	5	4708	5	0.00
11/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	4626	5	4626	5	0.00
11/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	4667	5	4667	5	0.00
11/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2799	3	2799	3	0.00
11/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2860	3	2860	3	0.00
11/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2829	3	2829	3	0.00
11/03/2014	R214 On 06-November-14			Bond Future	9.37	73.5087	9.3747	73.5087	0.00
11/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	5805	6	5805	6	0.00
11/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	5844	6	5844	6	0.00
11/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	5884	6	5884	6	0.00
11/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3848	4	3848	4	0.00
11/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3816	4	3816	4	0.00
11/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3879	4	3879	4	0.00
11/03/2014	R248 On 08-May-14			Bond Future	9.31	96.2305	9.3057	96.2305	13,515.00
11/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	2547	2	2547	2	0.00
11/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	2446	2	2446	2	0.00
11/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	2650	2	2650	2	0.00
11/03/2014	R248 On 07-August-14			Bond Future	9.39	97.5275	9.3855	97.5275	0.00
11/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	2473	3	2473	3	0.00
11/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	2564	3	2564	3	0.00
11/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	2382	3	2382	3	0.00
11/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 06-November-14			Bond Future	9.46	94.6076	9.4628	94.6076	0.00
11/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	2371	3	2371	3	0.00
11/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	2551	3	2551	3	0.00
11/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	2461	3	2461	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00