



# 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
12/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	2025 On 08-May-14			Bond Future	110.49	110.4926	110.4899	110.4926	0.00
12/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	500	0	500	0	0.00
12/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	510	1	510	1	0.00
12/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	520	1	520	1	0.00
12/03/2014	2025 On 07-August-14			Bond Future	111.01	111.0115	111.0077	111.0115	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
12/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	2018	2	2018	2	0.00
12/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	1998	2	1998	2	0.00
12/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	2008	2	2008	2	0.00
12/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2030 On 08-May-14			Bond Future	9.07	93.5896	9.0679	93.5896	1,559.00
12/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	451	0	451	0	0.00
12/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	529	0	529	0	0.00
12/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	608	0	608	0	0.00
12/03/2014	2030 On 07-August-14			Bond Future	9.16	90.9604	9.1622	90.9604	0.00
12/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	1248	1	1248	1	0.00
12/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	1170	1	1170	1	0.00
12/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	1325	1	1325	1	0.00
12/03/2014	2030 On 06-November-14			Bond Future	9.25	92.3643	9.2463	92.3643	0.00
12/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	1950	2	1950	2	0.00
12/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	1795	2	1795	2	0.00
12/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	1872	2	1872	2	0.00
12/03/2014	2037 On 08-May-14			Bond Future	9.22	95.6479	9.2184	95.6479	5,914.00
12/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	1338	1	1338	1	0.00
12/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	1513	2	1513	2	0.00
12/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	1425	1	1425	1	0.00
12/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
12/03/2014	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
12/03/2014	2037 On 07-August-14			Bond Future	9.31	92.7985	9.3060	92.7985	3,280.00
12/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	2385	2	2385	2	0.00
12/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	2293	2	2293	2	0.00
12/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	2202	2	2202	2	0.00
12/03/2014	2037 On 06-November-14			Bond Future	9.38	94.1137	9.3839	94.1137	0.00
12/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	2590	3	2590	3	0.00
12/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	2673	3	2673	3	0.00
12/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	2755	3	2755	3	0.00
12/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2038 On 08-May-14			Bond Future	111.00	111.0035	111.0031	111.0035	57.00
12/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	2003	2	2003	2	0.00
12/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	1993	2	1993	2	0.00
12/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	2013	2	2013	2	0.00
12/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2038 On 07-August-14			Bond Future	111.39	111.3895	111.3881	111.3895	0.00
12/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	5378	5	5378	5	0.00
12/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	5388	5	5388	5	0.00
12/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	5398	5	5398	5	0.00
12/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2046 On 08-May-14			Bond Future	108.19	108.1880	108.1884	108.1880	5,218.00
12/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3838	4	3838	4	0.00
12/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3828	4	3828	4	0.00
12/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3848	4	3848	4	0.00
12/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
12/03/2014	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
12/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2046 On 07-August-14			Bond Future	109.79	109.7948	109.7941	109.7948	0.00
12/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	5354	5	5354	5	0.00
12/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	5344	5	5344	5	0.00
12/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	5364	5	5364	5	0.00
12/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2046 On 06-November-14			Bond Future	110.16	110.1655	110.1638	110.1655	0.00
12/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5734	6	5734	6	0.00
12/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	5714	6	5714	6	0.00
12/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	5724	6	5724	6	0.00
12/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2050 On 08-May-14			Bond Future	114.46	114.4636	114.4647	114.4636	472.00
12/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
12/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	535	1	535	1	0.00
12/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	545	1	545	1	0.00
12/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	525	1	525	1	0.00
12/03/2014	2050 On 07-August-14			Bond Future	114.76	114.7604	114.7601	114.7604	0.00
12/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	2760	3	2760	3	0.00
12/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	2770	3	2770	3	0.00
12/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	2750	3	2750	3	0.00
12/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
12/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
12/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	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
12/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	AL37 On 08-May-14			Index Future	409.36	409.8370	409.3620	409.8370	0.00
12/03/2014	AL37 On 07-August-14			Index Future	415.39	415.8700	415.3880	415.8700	0.00
12/03/2014	AL7T On 08-May-14			Index Future	480.11	480.9620	480.1120	480.9620	1.00
12/03/2014	AL7T On 07-August-14			Index Future	487.18	488.0420	487.1790	488.0420	0.00
12/03/2014	ALBI On 08-May-14			Index Future	437.45	438.0310	437.4490	438.0310	704.00
12/03/2014	ALBI On 07-August-14			Index Future	443.89	444.4780	443.8870	444.4780	0.00
12/03/2014	ALBI On 06-November-14			Index Future	450.73	451.3280	450.7270	451.3280	0.00
12/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2014	EL28 On 08-May-14			Bond Future	115.60	115.6027	115.6026	115.6027	0.00
12/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1613	2	1613	2	0.00

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12/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1593	2	1593	2	0.00
12/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1603	2	1603	2	0.00
12/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
12/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
12/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
12/03/2014	EL28 On 07-August-14			Bond Future	117.32	117.3199	117.3185	117.3199	0.00
12/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3309	3	3309	3	0.00
12/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3319	3	3319	3	0.00
12/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3329	3	3329	3	0.00
12/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
12/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
12/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
12/03/2014	ES33 On 08-May-14			Bond Future	9.83	81.2426	9.8286	81.2426	6,292.00
12/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
12/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
12/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
12/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2056	2	2056	2	0.00
12/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2131	2	2131	2	0.00
12/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1981	2	1981	2	0.00
12/03/2014	ES33 On 07-August-14			Bond Future	9.93	82.3307	9.9340	82.3307	0.00
12/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1582	2	1582	2	0.00
12/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1513	2	1513	2	0.00
12/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1444	1	1444	1	0.00
12/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
12/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
12/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
12/03/2014	ES33 On 06-November-14			Bond Future	10.04	79.8170	10.0375	79.8170	0.00
12/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1734	2	1734	2	0.00
12/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1802	2	1802	2	0.00
12/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1869	2	1869	2	0.00
12/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
12/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
12/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
12/03/2014	GOVI On 08-May-14			GOVI	436.40	437.0130	436.3970	437.0130	307.00

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12/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
12/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
12/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
12/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	56030	5	56030	5	0.00
12/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	56130	5	56130	5	0.00
12/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	55930	5	55930	5	0.00
12/03/2014	GOVI On 07-August-14			GOVI	442.82	443.4450	442.8210	443.4450	175.00
12/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
12/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
12/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
12/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	171690	17	171690	17	0.00
12/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	171890	17	171890	17	0.00
12/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	171790	17	171790	17	0.00
12/03/2014	GOVI On 06-November-14			GOVI	449.64	450.2790	449.6440	450.2790	0.00
12/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	6540	1	6540	1	0.00
12/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	6340	1	6340	1	0.00
12/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	6440	1	6440	1	0.00
12/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
12/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
12/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
12/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/03/2014	IGOV On 08-May-14			Index Future	201.82	201.8230	201.8210	201.8230	1,266.00
12/03/2014	IGOV On 07-August-14			Index Future	204.82	204.8180	204.8160	204.8180	90.00
12/03/2014	IGOV On 06-November-14			Index Future	208.00	207.9990	207.9960	207.9990	0.00
12/03/2014	ILBI On 08-May-14			Index Future	546.66	546.6650	546.6560	546.6650	0.00
12/03/2014	ILBI On 07-August-14			Index Future	554.56	554.5670	554.5560	554.5670	210.00
12/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
12/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/03/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2400	5.7600	94.2400	3,000.00
12/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.97	94.0400	5.9700	94.0400	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
12/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.07	93.9400	6.0700	93.9400	2,000.00
12/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	2,000.00
12/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.43	93.5600	6.4300	93.5600	1,000.00
12/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.65	93.3600	6.6500	93.3600	600.00
12/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.75	93.2600	6.7500	93.2600	1,000.00
12/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.26	92.7200	7.2600	92.7200	0.00
12/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	2,850.00
12/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	5,400.00
12/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.96	92.0300	7.9600	92.0300	0.00
12/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.12	91.8900	8.1200	91.8900	0.00
12/03/2014	R023 On 08-May-14			Bond Future	8.51	97.0401	8.5133	97.0401	12,886.00
12/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	150	0	150	0	0.00
12/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	155	0	155	0	0.00
12/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	145	0	145	0	0.00
12/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	5704	6	5704	6	0.00
12/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5762	6	5762	6	0.00
12/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5821	6	5821	6	0.00
12/03/2014	R023 On 07-August-14			Bond Future	8.62	98.3569	8.6155	98.3569	0.00
12/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2342	2	2342	2	0.00
12/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2395	2	2395	2	0.00
12/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2368	2	2368	2	0.00
12/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	3007	3	3007	3	0.00
12/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	3070	3	3070	3	0.00
12/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	3038	3	3038	3	0.00
12/03/2014	R023 On 06-November-14			Bond Future	8.72	95.9537	8.7158	95.9537	0.00
12/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3171	3	3171	3	0.00
12/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3198	3	3198	3	0.00
12/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3144	3	3144	3	0.00
12/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3825	4	3825	4	0.00
12/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3795	4	3795	4	0.00
12/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3855	4	3855	4	0.00
12/03/2014	R157 On 08-May-14			Bond Future	7.22	110.0356	7.2237	110.0356	25,346.00
12/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
12/03/2014	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
12/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2736	3	2736	3	0.00
12/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2750	3	2750	3	0.00
12/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2722	3	2722	3	0.00
12/03/2014	R157 On 07-August-14			Bond Future	7.53	111.6562	7.5271	111.6562	13,000.00
12/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	123	0	123	0	0.00
12/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	125	0	125	0	0.00
12/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	127	0	127	0	0.00
12/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	977	1	977	1	0.00
12/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	969	1	969	1	0.00
12/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	960	1	960	1	0.00
12/03/2014	R157 On 06-November-14			Bond Future	7.94	106.5643	7.9399	106.5643	0.00
12/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	50	0	50	0	0.00
12/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	49	0	49	0	0.00
12/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	51	0	51	0	0.00
12/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1506	2	1506	2	0.00
12/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1521	2	1521	2	0.00
12/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1514	2	1514	2	0.00
12/03/2014	R186 On 08-May-14			Bond Future	8.64	118.4599	8.6441	118.4599	51,659.00
12/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	4575	5	4575	5	0.00
12/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1359	1	1359	1	1,000.00
12/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	14	0	14	0	0.00
12/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	15	0	15	0	0.00
12/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	8855	9	8855	9	0.00
12/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	1685	2	1685	2	900.00
12/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	14	0	14	0	0.00
12/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	5497	6	5497	6	0.00
12/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	2947	3	2947	3	0.00
12/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	955	1	955	1	10,000.00
12/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	3997	4	3997	4	0.00
12/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	2710	3	2710	3	6,000.00
12/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	83	0	83	0	1,933.00
12/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	13854	14	13854	14	0.00
12/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	2894	3	2894	3	1,933.00

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12/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	3418	3	3418	3	0.00
12/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	13951	14	13951	14	0.00
12/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	866	1	866	1	1,500.00
12/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	1087	1	1087	1	400.00
12/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1833	2	1833	2	0.00
12/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	10193	10	10193	10	0.00
12/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	4304	4	4304	4	0.00
12/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	604	1	604	1	10,000.00
12/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	1660	2	1660	2	900.00
12/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	14048	14	14048	14	0.00
12/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	146	0	146	0	6,000.00
12/03/2014	R186 On 07-August-14			Bond Future	8.74	114.9113	8.7369	114.9113	0.00
12/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2077	2	2077	2	0.00
12/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2136	2	2136	2	0.00
12/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2106	2	2106	2	0.00
12/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	4415	5	4415	5	0.00
12/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	5689	6	5689	6	0.00
12/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	5801	6	5801	6	0.00
12/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	5745	6	5745	6	0.00
12/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2937	3	2937	3	840.00
12/03/2014	R186 On 06-November-14			Bond Future	8.82	116.6843	8.8238	116.6843	0.00
12/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6239	7	6239	7	0.00
12/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2469	3	2469	3	0.00
12/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2523	3	2523	3	0.00
12/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2496	3	2496	3	0.00
12/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	8052	8	8052	8	0.00
12/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	8110	8	8110	8	0.00
12/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	7994	8	7994	8	0.00
12/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3525	4	3525	4	2,010.00
12/03/2014	R197 On 08-May-14			Bond Future	275.10	275.1042	275.0971	275.1042	1,912.00
12/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	25087	25	25087	25	0.00
12/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	25107	25	25107	25	0.00
12/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	25097	25	25097	25	0.00
12/03/2014	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
12/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R197 On 07-August-14			Bond Future	273.38	273.3869	273.3771	273.3869	0.00
12/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	3377	3	3377	3	0.00
12/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	3387	3	3387	3	0.00
12/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	3367	3	3367	3	0.00
12/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R201 On 08-May-14			Bond Future	6.82	104.5655	6.8198	104.5655	0.00
12/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1247	1	1247	1	0.00
12/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1235	1	1235	1	0.00
12/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1241	1	1241	1	0.00
12/03/2014	R201 On 07-August-14			Bond Future	7.38	101.6944	7.3789	101.6944	0.00
12/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	41	0	41	0	0.00
12/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	40	0	40	0	0.00
12/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	41	0	41	0	0.00
12/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	788	1	788	1	0.00
12/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	785	1	785	1	0.00
12/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	782	1	782	1	0.00
12/03/2014	R202 On 08-May-14			Bond Future	214.15	214.1535	214.1513	214.1535	44,663.00
12/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	3227	4	3227	4	0.00
12/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	3231	4	3231	4	0.00
12/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	3236	4	3236	4	0.00
12/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	4080	5	4080	5	0.00
12/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	4085	5	4085	5	0.00
12/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	4074	5	4074	5	0.00
12/03/2014	R202 On 07-August-14			Bond Future	214.25	214.2517	214.2474	214.2517	0.00
12/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	9376	10	9376	10	0.00
12/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	9370	10	9370	10	0.00
12/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	9363	10	9363	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
12/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	3122	4	3122	4	0.00
12/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	3126	4	3126	4	0.00
12/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	3119	4	3119	4	0.00
12/03/2014	R203 On 08-May-14			Bond Future	7.82	102.6591	7.8237	102.6591	16,949.00
12/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	48	0	48	0	29.00
12/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	289	0	289	0	16.00
12/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6303	6	6303	6	0.00
12/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1533	1	1533	1	0.00
12/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	6241	6	6241	6	0.00
12/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2965	3	2965	3	0.00
12/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	6272	6	6272	6	0.00
12/03/2014	R203 On 07-August-14			Bond Future	7.99	104.1711	7.9915	104.1711	0.00
12/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	453	1	453	1	0.00
12/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	446	1	446	1	0.00
12/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	439	0	439	0	0.00
12/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	196	0	196	0	46.00
12/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2339	2	2339	2	0.00
12/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2318	2	2318	2	0.00
12/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2359	2	2359	2	0.00
12/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3373	3	3373	3	0.00
12/03/2014	R203 On 06-November-14			Bond Future	8.17	101.6134	8.1678	101.6134	0.00
12/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	387	0	387	0	14.00
12/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	322	0	322	0	45.00
12/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	331	0	331	0	0.00
12/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	327	0	327	0	0.00
12/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3409	3	3409	3	0.00
12/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3708	4	3708	4	0.00
12/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3664	4	3664	4	0.00
12/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3686	4	3686	4	0.00
12/03/2014	R204 On 08-May-14			Bond Future	8.03	103.0898	8.0316	103.0898	31,206.00
12/03/2014	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
12/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	1	0	1	0	0.00
12/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	1	0	1	0	0.00
12/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7822	8	7822	8	0.00
12/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7905	8	7905	8	0.00
12/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7863	8	7863	8	0.00
12/03/2014	R204 On 07-August-14			Bond Future	8.17	100.5752	8.1740	100.5752	200.00
12/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	953	1	953	1	0.00
12/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	589	1	589	1	0.00
12/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	570	1	570	1	0.00
12/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	580	1	580	1	0.00
12/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2381	2	2381	2	530.00
12/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3251	3	3251	3	0.00
12/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3196	3	3196	3	0.00
12/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3223	3	3223	3	0.00
12/03/2014	R204 On 06-November-14			Bond Future	8.31	102.1268	8.3124	102.1268	0.00
12/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	463	1	463	1	0.00
12/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	469	1	469	1	0.00
12/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1473	2	1473	2	0.00
12/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	457	1	457	1	0.00
12/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	5053	5	5053	5	0.00
12/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2577	3	2577	3	1,270.00
12/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	5023	5	5023	5	0.00
12/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	5083	5	5083	5	0.00
12/03/2014	R207 On 08-May-14			Bond Future	8.32	97.7128	8.3166	97.7128	19,048.00
12/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9711	10	9711	10	0.00
12/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9760	10	9760	10	0.00
12/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9662	10	9662	10	0.00
12/03/2014	R207 On 07-August-14			Bond Future	8.45	95.5108	8.4528	95.5108	0.00
12/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	653	1	653	1	0.00
12/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	664	1	664	1	0.00
12/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	674	1	674	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
12/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3847	4	3847	4	0.00
12/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3880	4	3880	4	0.00
12/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3815	4	3815	4	0.00
12/03/2014	R207 On 06-November-14			Bond Future	8.58	96.9846	8.5787	96.9846	0.00
12/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	632	1	632	1	0.00
12/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	648	1	648	1	0.00
12/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	640	1	640	1	0.00
12/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5714	6	5714	6	0.00
12/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5680	6	5680	6	0.00
12/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5645	6	5645	6	0.00
12/03/2014	R208 On 08-May-14			Bond Future	8.42	92.3272	8.4236	92.3272	11,730.00
12/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	1	0	1	0	0.00
12/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	1	0	1	0	0.00
12/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	1	0	1	0	0.00
12/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	11150	11	11150	11	0.00
12/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	11038	11	11038	11	0.00
12/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	11094	11	11094	11	0.00
12/03/2014	R208 On 07-August-14			Bond Future	8.54	93.6872	8.5408	93.6872	0.00
12/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	805	1	805	1	0.00
12/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1573	2	1573	2	0.00
12/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	792	1	792	1	0.00
12/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	818	1	818	1	0.00
12/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2811	3	2811	3	630.00
12/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	4376	4	4376	4	0.00
12/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	4339	4	4339	4	0.00
12/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4413	4	4413	4	0.00
12/03/2014	R208 On 06-November-14			Bond Future	8.65	91.7334	8.6546	91.7334	0.00
12/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	755	1	755	1	0.00
12/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	774	1	774	1	0.00
12/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	765	1	765	1	0.00
12/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2367	3	2367	3	0.00
12/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6455	6	6455	6	0.00
12/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	3074	3	3074	3	1,520.00
12/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6494	6	6494	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
12/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	6415	6	6415	6	0.00
12/03/2014	R209 On 08-May-14			Bond Future	9.14	73.6090	9.1428	73.6090	25,105.00
12/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4272	4	4272	4	0.00
12/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	65	0	65	0	0.00
12/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	62	0	62	0	0.00
12/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	3636	4	3636	4	0.00
12/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	60	0	60	0	0.00
12/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	5425	5	5425	5	0.00
12/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	526	1	526	1	640.00
12/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1648	2	1648	2	640.00
12/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	4891	5	4891	5	0.00
12/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	10540	10	10540	10	0.00
12/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	10717	11	10717	11	0.00
12/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	821	1	821	1	883.00
12/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	10628	11	10628	11	0.00
12/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	1081	1	1081	1	640.00
12/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2710	3	2710	3	0.00
12/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	630	1	630	1	7,262.00
12/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	500	1	500	1	10,000.00
12/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	5505	5	5505	5	0.00
12/03/2014	R209 On 07-August-14			Bond Future	9.22	74.6935	9.2209	74.6935	0.00
12/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	2911	3	2911	3	0.00
12/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	2944	3	2944	3	0.00
12/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	2879	3	2879	3	0.00
12/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	4126	4	4126	4	0.00
12/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	4210	4	4210	4	0.00
12/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	4168	4	4168	4	0.00
12/03/2014	R209 On 06-November-14			Bond Future	9.30	72.6986	9.2952	72.6986	0.00
12/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3520	4	3520	4	0.00
12/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3551	4	3551	4	0.00
12/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	3581	4	3581	4	0.00
12/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5757	6	5757	6	0.00
12/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5669	6	5669	6	0.00
12/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5713	6	5713	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
12/03/2014	R210 On 08-May-14			Bond Future	160.60	160.6043	160.6017	160.6043	719.00
12/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	602	1	602	1	0.00
12/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	592	1	592	1	0.00
12/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	612	1	612	1	0.00
12/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R210 On 07-August-14			Bond Future	162.99	162.9896	162.9853	162.9896	0.00
12/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3985	4	3985	4	0.00
12/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3975	4	3975	4	0.00
12/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	3995	4	3995	4	0.00
12/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R211 On 08-May-14			Bond Future	127.35	127.3654	127.3524	127.3654	390.00
12/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2648	3	2648	3	0.00
12/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2658	3	2658	3	0.00
12/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2638	3	2638	3	0.00
12/03/2014	R211 On 07-August-14			Bond Future	127.68	127.6992	127.6849	127.6992	0.00
12/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	315	0	315	0	0.00
12/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	325	0	325	0	0.00
12/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	305	0	305	0	0.00
12/03/2014	R212 On 08-May-14			Bond Future	129.76	129.7607	129.7569	129.7607	21,797.00
12/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	2243	2	2243	2	0.00
12/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	2253	2	2253	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
12/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	2233	2	2233	2	0.00
12/03/2014	R212 On 07-August-14			Bond Future	129.97	129.9781	129.9728	129.9781	0.00
12/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	983	1	983	1	0.00
12/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	963	1	963	1	0.00
12/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	973	1	973	1	0.00
12/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R213 On 08-May-14			Bond Future	9.03	84.2075	9.0309	84.2075	21,730.00
12/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	33	0	33	0	0.00
12/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	32	0	32	0	0.00
12/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	35	0	35	0	0.00
12/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	11335	11	11335	11	0.00
12/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	11423	11	11423	11	0.00
12/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	11247	11	11247	11	0.00
12/03/2014	R213 On 07-August-14			Bond Future	9.11	85.4477	9.1147	85.4477	0.00
12/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2506	3	2506	3	0.00
12/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	2567	3	2567	3	0.00
12/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	2537	3	2537	3	0.00
12/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4513	5	4513	5	0.00
12/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4468	4	4468	4	0.00
12/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4558	5	4558	5	0.00
12/03/2014	R213 On 06-November-14			Bond Future	9.20	83.2236	9.1959	83.2236	0.00
12/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3266	3	3266	3	0.00
12/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3327	4	3327	4	0.00
12/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3296	4	3296	4	0.00
12/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5853	6	5853	6	0.00
12/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5898	6	5898	6	0.00
12/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5808	6	5808	6	0.00
12/03/2014	R214 On 08-May-14			Bond Future	9.22	74.3945	9.2160	74.3945	5,055.00
12/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1426	1	1426	1	0.00
12/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1397	1	1397	1	0.00
12/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1456	1	1456	1	0.00
12/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	3110	3	3110	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
12/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	3060	3	3060	3	0.00
12/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	3160	3	3160	3	0.00
12/03/2014	R214 On 07-August-14			Bond Future	9.29	75.3970	9.2926	75.3970	0.00
12/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	4627	5	4627	5	0.00
12/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	4544	5	4544	5	0.00
12/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	4586	5	4586	5	0.00
12/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2658	3	2658	3	0.00
12/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2719	3	2719	3	0.00
12/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2689	3	2689	3	0.00
12/03/2014	R214 On 06-November-14			Bond Future	9.37	73.2728	9.3667	73.2728	0.00
12/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	5678	6	5678	6	0.00
12/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	5718	6	5718	6	0.00
12/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	5757	6	5757	6	0.00
12/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3661	4	3661	4	0.00
12/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3630	4	3630	4	0.00
12/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3693	4	3693	4	0.00
12/03/2014	R248 On 08-May-14			Bond Future	9.30	96.0403	9.2978	96.0403	13,515.00
12/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
12/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	2471	3	2471	3	0.00
12/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	2369	2	2369	2	0.00
12/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	2573	3	2573	3	0.00
12/03/2014	R248 On 07-August-14			Bond Future	9.38	97.3335	9.3775	97.3335	0.00
12/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	2550	2	2550	2	0.00
12/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	2641	3	2641	3	0.00
12/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	2458	2	2458	2	0.00
12/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R248 On 06-November-14			Bond Future	9.45	94.4098	9.4546	94.4098	0.00
12/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	2448	2	2448	2	0.00
12/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	2628	3	2628	3	0.00
12/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	2538	2	2538	2	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
12/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
12/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00