



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For April 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	2025 On 08-May-14			Bond Future	114.08	113.6830	114.0814	113.6830	0.00
10/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	3071	3	3071	3	0.00
10/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	3091	3	3091	3	0.00
10/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	3081	3	3081	3	0.00
10/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2025 On 07-August-14			Bond Future	114.63	114.2230	114.6267	114.2230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	5637	5	5637	5	0.00
10/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	5617	5	5617	5	0.00
10/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	5627	5	5627	5	0.00
10/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2030 On 08-May-14			Bond Future	8.74	95.2906	8.7431	95.2906	1,991.00
10/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	2042	1	2042	1	0.00
10/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	1963	1	1963	1	0.00
10/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	2120	1	2120	1	0.00
10/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2030 On 07-August-14			Bond Future	8.83	92.6684	8.8288	92.6684	0.00
10/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	1266	1	1266	1	0.00
10/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	1421	1	1421	1	0.00
10/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	1343	1	1343	1	0.00
10/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2030 On 06-November-14			Bond Future	8.90	94.0848	8.9042	94.0848	0.00
10/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	667	0	667	0	0.00
10/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	821	0	821	0	0.00
10/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	744	0	744	0	0.00
10/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2037 On 08-May-14			Bond Future	8.94	97.4011	8.9414	97.4011	5,914.00
10/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	3866	3	3866	3	0.00
10/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	4040	3	4040	3	0.00
10/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	3953	3	3953	3	0.00
10/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	2037 On 07-August-14			Bond Future	9.02	94.5591	9.0223	94.5591	3,280.00
10/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	162	0	162	0	0.00
10/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	345	0	345	0	0.00
10/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	254	0	254	0	0.00
10/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	1	0	1	0.00
10/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2037 On 06-November-14			Bond Future	9.09	95.8876	9.0934	95.8876	0.00
10/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	5162	4	5162	4	0.00
10/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	5244	5	5244	5	0.00
10/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	5327	5	5327	5	0.00
10/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2038 On 08-May-14			Bond Future	116.00	114.2899	116.0015	114.2899	367.00
10/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	7001	5	7001	5	0.00
10/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	6991	5	6991	5	0.00
10/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	7011	5	7011	5	0.00
10/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2038 On 07-August-14			Bond Future	116.43	114.6981	116.4341	114.6981	0.00
10/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	10424	9	10424	9	0.00
10/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	10434	9	10434	9	0.00
10/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	10444	9	10444	9	0.00
10/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2046 On 08-May-14			Bond Future	114.10	112.3063	114.0977	112.3063	5,218.00
10/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	9748	8	9748	8	0.00
10/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	9738	8	9738	8	0.00
10/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	9758	8	9758	8	0.00
10/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2046 On 07-August-14			Bond Future	115.77	113.9532	115.7701	113.9532	0.00
10/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	11330	10	11330	10	0.00
10/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	11320	10	11320	10	0.00
10/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	11340	10	11340	10	0.00
10/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2046 On 06-November-14			Bond Future	116.21	114.3649	116.2081	114.3649	0.00
10/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	11778	10	11778	10	0.00
10/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	11758	10	11758	10	0.00
10/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	11768	10	11768	10	0.00
10/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2050 On 08-May-14			Bond Future	121.86	120.0661	121.8552	120.0661	900.00
10/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	6865	5	6865	5	0.00
10/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	6845	5	6845	5	0.00
10/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	6855	5	6855	5	0.00
10/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2050 On 07-August-14			Bond Future	122.23	120.4191	122.2336	120.4191	0.00
10/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	10234	8	10234	8	0.00
10/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	10244	8	10244	8	0.00
10/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	10224	8	10224	8	0.00
10/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	AL12 On 08-May-14			Index Future	490.74	487.0580	490.7380	487.0580	0.00
10/04/2014	AL12 On 07-August-14			Index Future	497.87	494.1390	497.8710	494.1390	0.00
10/04/2014	AL12 On 06-November-14			Index Future	505.47	501.6850	505.4650	501.6850	0.00
10/04/2014	AL37 On 08-May-14			Index Future	415.56	414.0400	415.5550	414.0400	0.00
10/04/2014	AL37 On 07-August-14			Index Future	421.59	420.0600	421.5940	420.0600	0.00
10/04/2014	AL7T On 08-May-14			Index Future	491.56	488.5290	491.5630	488.5290	1.00
10/04/2014	AL7T On 07-August-14			Index Future	498.71	495.6320	498.7070	495.6320	0.00
10/04/2014	ALBI On 08-May-14			Index Future	446.70	444.3160	446.7040	444.3160	704.00
10/04/2014	ALBI On 07-August-14			Index Future	453.20	450.7760	453.1970	450.7760	0.00
10/04/2014	ALBI On 06-November-14			Index Future	460.11	457.6590	460.1090	457.6590	0.00
10/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2014	EL28 On 08-May-14			Bond Future	120.29	118.5756	120.2934	118.5756	0.00
10/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	6303	5	6303	5	0.00
10/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	6283	5	6283	5	0.00
10/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	6293	5	6293	5	0.00
10/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	EL28 On 07-August-14			Bond Future	122.06	120.3143	122.0568	120.3143	0.00
10/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	8047	6	8047	6	0.00
10/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	8057	6	8057	6	0.00
10/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	8067	6	8067	6	0.00
10/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	ES33 On 08-May-14			Bond Future	9.54	82.7399	9.5414	82.7399	6,292.00
10/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
10/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	65	0	65	0	0.00
10/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	140	0	140	0	0.00
10/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	0	1	0	1	0.00
10/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	10	1	10	1	0.00
10/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	0	0	0	0	0.00
10/04/2014	ES33 On 07-August-14			Bond Future	9.64	83.8347	9.6395	83.8347	0.00
10/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3719	3	3719	3	0.00
10/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3650	3	3650	3	0.00
10/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3581	3	3581	3	0.00
10/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
10/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
10/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
10/04/2014	ES33 On 06-November-14			Bond Future	9.74	81.3320	9.7352	81.3320	0.00
10/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3891	3	3891	3	0.00
10/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3959	3	3959	3	0.00
10/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4026	3	4026	3	0.00
10/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00

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10/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
10/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
10/04/2014	GOVI On 08-May-14			GOVI	445.31	443.0470	445.3080	443.0470	314.00
10/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	32980	1	32980	1	0.00
10/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	33080	1	33080	1	0.00
10/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	33180	1	33180	1	0.00
10/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
10/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
10/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
10/04/2014	GOVI On 07-August-14			GOVI	451.78	449.4890	451.7810	449.4890	220.00
10/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
10/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
10/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
10/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	82090	11	82090	11	0.00
10/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	82290	11	82290	11	0.00
10/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	82190	11	82190	11	0.00
10/04/2014	GOVI On 06-November-14			GOVI	458.67	456.3520	458.6720	456.3520	0.00
10/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	96820	7	96820	7	0.00
10/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	96620	7	96620	7	0.00
10/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	96720	7	96720	7	0.00
10/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
10/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
10/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
10/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/04/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.00	140.0600	140.0042	140.0600	635.00
10/04/2014	IGOV On 08-May-14			Index Future	208.33	206.8700	208.3260	206.8700	1,266.00
10/04/2014	IGOV On 07-August-14			Index Future	211.38	209.9030	211.3800	209.9030	90.00
10/04/2014	IGOV On 06-November-14			Index Future	214.63	213.1340	214.6300	213.1340	0.00
10/04/2014	ILBI On 08-May-14			Index Future	564.69	560.7200	564.6860	560.7200	0.00
10/04/2014	ILBI On 07-August-14			Index Future	572.82	568.7940	572.8160	568.7940	210.00
10/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
10/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/04/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.73	94.2600	5.7300	94.2600	0.00
10/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.79	94.1700	5.7900	94.1700	2,000.00
10/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.92	94.0300	5.9200	94.0300	2,000.00
10/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.99	93.9500	5.9900	93.9500	800.00
10/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.13	93.7900	6.1300	93.7900	0.00
10/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.21	93.6800	6.2100	93.6800	1,000.00
10/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.60	93.3300	6.6000	93.3300	0.00
10/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.90	93.0200	6.9000	93.0200	2,850.00
10/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.17	92.7600	7.1700	92.7600	5,000.00
10/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.38	92.5400	7.3800	92.5400	0.00
10/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.55	92.3700	7.5500	92.3700	0.00
10/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.72	92.1900	7.7200	92.1900	0.00
10/04/2014	R023 On 08-May-14			Bond Future	8.11	98.6881	8.1142	98.6881	12,906.00
10/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	131	0	131	0	0.00
10/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	138	0	138	0	0.00
10/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	124	0	124	0	0.00
10/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	3284	4	3284	4	0.00
10/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	3341	4	3341	4	0.00
10/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	3398	4	3398	4	0.00
10/04/2014	R023 On 07-August-14			Bond Future	8.20	100.0123	8.2027	100.0123	0.00
10/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	3170	3	3170	3	0.00
10/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	3243	3	3243	3	0.00
10/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	3207	3	3207	3	0.00
10/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	1433	2	1433	2	0.00
10/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	1477	2	1477	2	0.00
10/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	1455	2	1455	2	0.00
10/04/2014	R023 On 06-November-14			Bond Future	8.29	97.6203	8.2880	97.6203	0.00
10/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3966	4	3966	4	0.00
10/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	4000	4	4000	4	0.00
10/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	3932	4	3932	4	0.00
10/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2176	2	2176	2	0.00
10/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2153	2	2153	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2199	2	2199	2	0.00
10/04/2014	R157 On 08-May-14			Bond Future	6.70	110.6197	6.6957	110.6197	22,769.00
10/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2031	2	2031	2	0.00
10/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2045	2	2045	2	0.00
10/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2018	2	2018	2	0.00
10/04/2014	R157 On 07-August-14			Bond Future	6.89	112.2280	6.8869	112.2280	12,800.00
10/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	271	0	271	0	0.00
10/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	276	0	276	0	0.00
10/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	281	0	281	0	0.00
10/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	431	0	431	0	0.00
10/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	425	0	425	0	0.00
10/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	419	0	419	0	0.00
10/04/2014	R157 On 06-November-14			Bond Future	7.12	107.1287	7.1170	107.1287	0.00
10/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	115	0	115	0	0.00
10/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	113	0	113	0	0.00
10/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	117	0	117	0	0.00
10/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	883	1	883	1	0.00
10/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	897	1	897	1	0.00
10/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	890	1	890	1	0.00
10/04/2014	R186 On 08-May-14			Bond Future	8.27	120.5043	8.2678	120.5043	58,341.00
10/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	6944	6	6944	6	0.00
10/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	2072	2	2072	2	1,000.00
10/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	2	0	2	0	0.00
10/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	2	0	2	0	0.00
10/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	2639	2	2639	2	900.00
10/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	11905	11	11905	11	0.00
10/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	2	0	2	0	0.00
10/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	4668	4	4668	4	0.00
10/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	1358	1	1358	1	10,000.00
10/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	8104	7	8104	7	0.00
10/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	6174	5	6174	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	4305	4	4305	4	6,000.00
10/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	37	0	37	0	1,933.00
10/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	653	1	653	1	1,933.00
10/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	10646	12	10646	12	0.00
10/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	936	1	936	1	0.00
10/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	10744	12	10744	12	0.00
10/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	40	0	40	0	1,500.00
10/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	68	0	68	0	400.00
10/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	6952	8	6952	8	0.00
10/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	1512	2	1512	2	0.00
10/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	233	0	233	0	0.00
10/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	10841	12	10841	12	0.00
10/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	186	0	186	0	900.00
10/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	17	0	17	0	10,000.00
10/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	6,000.00
10/04/2014	R186 On 07-August-14			Bond Future	8.35	116.9631	8.3493	116.9631	10.00
10/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	2886	2	2886	2	0.00
10/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	2967	3	2967	3	0.00
10/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	2926	3	2926	3	0.00
10/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	6029	5	6029	5	0.00
10/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	3301	4	3301	4	0.00
10/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	3390	4	3390	4	0.00
10/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	3345	4	3345	4	0.00
10/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1331	2	1331	2	840.00
10/04/2014	R186 On 06-November-14			Bond Future	8.42	118.7502	8.4241	118.7502	0.00
10/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	7877	7	7877	7	0.00
10/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	3134	3	3134	3	0.00
10/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	3205	3	3205	3	0.00
10/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	3169	3	3169	3	0.00
10/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	5475	6	5475	6	0.00
10/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	5525	6	5525	6	0.00
10/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	5425	6	5425	6	0.00
10/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	1912	2	1912	2	2,010.00
10/04/2014	R197 On 08-May-14			Bond Future	283.10	281.9692	283.0978	281.9692	1,912.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	33088	32	33088	32	0.00
10/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	33108	32	33108	32	0.00
10/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	33098	32	33098	32	0.00
10/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R197 On 07-August-14			Bond Future	281.43	280.2837	281.4278	280.2837	0.00
10/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	11428	10	11428	10	0.00
10/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	11438	10	11438	10	0.00
10/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	11418	10	11418	10	0.00
10/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R201 On 08-May-14			Bond Future	6.26	104.8453	6.2649	104.8453	0.00
10/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	917	1	917	1	0.00
10/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	905	1	905	1	0.00
10/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	911	1	911	1	0.00
10/04/2014	R201 On 07-August-14			Bond Future	6.49	101.9586	6.4940	101.9586	0.00
10/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	79	0	79	0	0.00
10/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	78	0	78	0	0.00
10/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	79	0	79	0	0.00
10/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	510	1	510	1	0.00
10/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	507	1	507	1	0.00
10/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	505	1	505	1	0.00
10/04/2014	R202 On 08-May-14			Bond Future	221.58	219.9264	221.5838	219.9264	44,663.00
10/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	7105	6	7105	6	0.00
10/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	7113	6	7113	6	0.00
10/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	7122	6	7122	6	0.00
10/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	530	1	530	1	0.00
10/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	531	1	531	1	0.00
10/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	528	1	528	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	R202 On 07-August-14			Bond Future	221.74	220.0600	221.7406	220.0600	0.00
10/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	14733	13	14733	13	0.00
10/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	14725	13	14725	13	0.00
10/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	14716	13	14716	13	0.00
10/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	984	1	984	1	0.00
10/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	986	1	986	1	0.00
10/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	983	1	983	1	0.00
10/04/2014	R203 On 08-May-14			Bond Future	7.46	103.3544	7.4609	103.3544	16,949.00
10/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	37	0	37	0	29.00
10/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	417	0	417	0	16.00
10/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5239	5	5239	5	0.00
10/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	597	1	597	1	0.00
10/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5176	5	5176	5	0.00
10/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	1890	2	1890	2	0.00
10/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5208	5	5208	5	0.00
10/04/2014	R203 On 07-August-14			Bond Future	7.60	104.8570	7.6021	104.8570	100.00
10/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	619	1	619	1	0.00
10/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	608	1	608	1	0.00
10/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	598	1	598	1	0.00
10/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	250	0	250	0	46.00
10/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1441	2	1441	2	0.00
10/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1424	2	1424	2	0.00
10/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1458	2	1458	2	0.00
10/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2365	3	2365	3	0.00
10/04/2014	R203 On 06-November-14			Bond Future	7.75	102.2947	7.7458	102.2947	0.00
10/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	476	0	476	0	14.00
10/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	390	0	390	0	45.00
10/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	402	0	402	0	0.00
10/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	396	0	396	0	0.00
10/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2437	3	2437	3	0.00
10/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	2714	3	2714	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	2674	3	2674	3	0.00
10/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	2694	3	2694	3	0.00
10/04/2014	R203 On 05-February-15			Bond Future	7.90	103.9129	7.8994	103.9129	0.00
10/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	1223	1	1223	1	55.00
10/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	2057	2	2057	2	0.00
10/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	2043	2	2043	2	0.00
10/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	2072	2	2072	2	0.00
10/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1021	1	1021	1	0.00
10/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1012	1	1012	1	0.00
10/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	1710	2	1710	2	0.00
10/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1029	1	1029	1	0.00
10/04/2014	R204 On 08-May-14			Bond Future	7.69	103.9677	7.6867	103.9677	30,909.00
10/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	6587	7	6587	7	0.00
10/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	6504	7	6504	7	0.00
10/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	6546	7	6546	7	0.00
10/04/2014	R204 On 07-August-14			Bond Future	7.81	101.4464	7.8105	101.4464	100.00
10/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	1257	1	1257	1	0.00
10/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	760	1	760	1	0.00
10/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	734	1	734	1	0.00
10/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	747	1	747	1	0.00
10/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1369	2	1369	2	530.00
10/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2099	2	2099	2	0.00
10/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2050	2	2050	2	0.00
10/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2074	2	2074	2	0.00
10/04/2014	R204 On 06-November-14			Bond Future	7.93	102.9964	7.9272	102.9964	0.00
10/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	516	0	516	0	0.00
10/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	525	0	525	0	0.00
10/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1810	2	1810	2	0.00
10/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	509	0	509	0	0.00
10/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	3785	4	3785	4	0.00
10/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	1593	2	1593	2	1,270.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	3757	4	3757	4	0.00
10/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	3813	4	3813	4	0.00
10/04/2014	R207 On 08-May-14			Bond Future	7.90	99.0150	7.9040	99.0150	20,188.00
10/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	7907	8	7907	8	0.00
10/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	7955	8	7955	8	0.00
10/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	7858	8	7858	8	0.00
10/04/2014	R207 On 07-August-14			Bond Future	8.02	96.8135	8.0206	96.8135	0.00
10/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	962	1	962	1	0.00
10/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	978	1	978	1	0.00
10/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	994	1	994	1	0.00
10/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2349	3	2349	3	0.00
10/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2377	3	2377	3	0.00
10/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2322	3	2322	3	0.00
10/04/2014	R207 On 06-November-14			Bond Future	8.12	98.2928	8.1248	98.2928	0.00
10/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	828	1	828	1	0.00
10/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	851	1	851	1	0.00
10/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	839	1	839	1	0.00
10/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4085	4	4085	4	0.00
10/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4054	4	4054	4	0.00
10/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4024	4	4024	4	0.00
10/04/2014	R208 On 08-May-14			Bond Future	8.00	93.7867	8.0029	93.7867	11,697.00
10/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	9073	10	9073	10	0.00
10/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	8961	9	8961	9	0.00
10/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	9017	9	9017	9	0.00
10/04/2014	R208 On 07-August-14			Bond Future	8.10	95.1503	8.1032	95.1503	0.00
10/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	1154	1	1154	1	0.00
10/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	2263	2	2263	2	0.00
10/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	1135	1	1135	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	1172	1	1172	1	0.00
10/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1412	2	1412	2	630.00
10/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	2636	3	2636	3	0.00
10/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	2605	3	2605	3	0.00
10/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	2667	3	2667	3	0.00
10/04/2014	R208 On 06-November-14			Bond Future	8.20	93.2050	8.1982	93.2050	0.00
10/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	956	1	956	1	0.00
10/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	982	1	982	1	0.00
10/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	969	1	969	1	0.00
10/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	3123	3	3123	3	0.00
10/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	4553	5	4553	5	0.00
10/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	1723	2	1723	2	1,520.00
10/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	4589	5	4589	5	0.00
10/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	4516	5	4516	5	0.00
10/04/2014	R209 On 08-May-14			Bond Future	8.86	75.0714	8.8635	75.0714	25,078.00
10/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	5626	5	5626	5	0.00
10/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	10	0	10	0	0.00
10/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	4792	4	4792	4	0.00
10/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	9	0	9	0	0.00
10/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	9	0	9	0	0.00
10/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	7051	6	7051	6	0.00
10/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	391	0	391	0	640.00
10/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	1948	2	1948	2	640.00
10/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	6403	6	6403	6	0.00
10/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	8385	9	8385	9	0.00
10/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	8564	9	8564	9	0.00
10/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	74	0	74	0	883.00
10/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	8474	9	8474	9	0.00
10/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	136	0	136	0	640.00
10/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	909	1	909	1	0.00
10/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	3269	4	3269	4	0.00
10/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	41	0	41	0	7,262.00
10/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	25	0	25	0	10,000.00
10/04/2014	R209 On 07-August-14			Bond Future	8.94	76.1629	8.9355	76.1629	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	3440	3	3440	3	0.00
10/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	3480	3	3480	3	0.00
10/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	3400	3	3400	3	0.00
10/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	2545	3	2545	3	0.00
10/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	2613	3	2613	3	0.00
10/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	2579	3	2579	3	0.00
10/04/2014	R209 On 06-November-14			Bond Future	9.00	74.1794	9.0032	74.1794	0.00
10/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	3984	4	3984	4	0.00
10/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	4020	4	4020	4	0.00
10/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	4057	4	4057	4	0.00
10/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	4083	4	4083	4	0.00
10/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4006	4	4006	4	0.00
10/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4044	4	4044	4	0.00
10/04/2014	R210 On 08-May-14			Bond Future	167.05	164.6784	167.0468	164.6784	719.00
10/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	7047	5	7047	5	0.00
10/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	7037	5	7037	5	0.00
10/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	7057	5	7057	5	0.00
10/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R210 On 07-August-14			Bond Future	169.50	167.0929	169.4953	167.0929	0.00
10/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	10495	8	10495	8	0.00
10/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	10485	8	10485	8	0.00
10/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	10505	8	10505	8	0.00
10/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R211 On 08-May-14			Bond Future	127.56	127.7212	127.5612	127.7212	390.00
10/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2439	2	2439	2	0.00
10/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2449	2	2449	2	0.00
10/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2429	2	2429	2	0.00

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10/04/2014	R211 On 07-August-14			Bond Future	127.87	128.0296	127.8667	128.0296	0.00
10/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
10/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	133	0	133	0	0.00
10/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	143	0	143	0	0.00
10/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	123	0	123	0	0.00
10/04/2014	R212 On 08-May-14			Bond Future	133.04	132.8859	133.0407	132.8859	21,797.00
10/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	1041	1	1041	1	0.00
10/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	1031	1	1031	1	0.00
10/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	1051	1	1051	1	0.00
10/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R212 On 07-August-14			Bond Future	133.27	133.1174	133.2738	133.1174	0.00
10/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	4284	4	4284	4	0.00
10/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	4264	4	4264	4	0.00
10/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	4274	4	4274	4	0.00
10/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R213 On 08-May-14			Bond Future	8.71	85.8142	8.7149	85.8142	27,968.00
10/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	5	0	5	0	0.00
10/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	5	0	5	0	0.00
10/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	6	0	6	0	0.00
10/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	8901	9	8901	9	0.00
10/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	8990	10	8990	10	0.00
10/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	8812	9	8812	9	0.00
10/04/2014	R213 On 07-August-14			Bond Future	8.79	87.0619	8.7911	87.0619	0.00
10/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	3169	3	3169	3	0.00
10/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	3249	3	3249	3	0.00
10/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	3209	3	3209	3	0.00
10/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	2760	3	2760	3	0.00
10/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	2723	3	2723	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	2796	3	2796	3	0.00
10/04/2014	R213 On 06-November-14			Bond Future	8.86	84.8501	8.8641	84.8501	0.00
10/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	3933	4	3933	4	0.00
10/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	4007	4	4007	4	0.00
10/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	3970	4	3970	4	0.00
10/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	4077	4	4077	4	0.00
10/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	4116	4	4116	4	0.00
10/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	4039	4	4039	4	0.00
10/04/2014	R214 On 08-May-14			Bond Future	8.94	75.9825	8.9430	75.9825	5,055.00
10/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	1662	1	1662	1	0.00
10/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	1618	1	1618	1	0.00
10/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	1706	1	1706	1	0.00
10/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	1207	2	1207	2	0.00
10/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1171	1	1171	1	0.00
10/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	1243	2	1243	2	0.00
10/04/2014	R214 On 07-August-14			Bond Future	9.01	76.9942	9.0135	76.9942	0.00
10/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	5608	5	5608	5	0.00
10/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	5508	5	5508	5	0.00
10/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	5558	5	5558	5	0.00
10/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	1483	2	1483	2	0.00
10/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	1528	2	1528	2	0.00
10/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	1505	2	1505	2	0.00
10/04/2014	R214 On 06-November-14			Bond Future	9.08	74.8834	9.0811	74.8834	0.00
10/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	6659	6	6659	6	0.00
10/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	6705	6	6705	6	0.00
10/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	6751	6	6751	6	0.00
10/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	2472	3	2472	3	0.00
10/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	2447	3	2447	3	0.00
10/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	2497	3	2497	3	0.00
10/04/2014	R248 On 08-May-14			Bond Future	9.02	98.0258	9.0187	98.0258	13,515.00
10/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	218	0	218	0	0.00
10/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	422	0	422	0	0.00
10/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	320	0	320	0	0.00
10/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	0	1	0	1	0.00
10/04/2014	R248 On 07-August-14			Bond Future	9.09	99.3298	9.0918	99.3298	0.00
10/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	5364	4	5364	4	0.00
10/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	5455	5	5455	5	0.00
10/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	5272	4	5272	4	0.00
10/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R248 On 06-November-14			Bond Future	9.16	96.4225	9.1618	96.4225	0.00
10/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	5291	4	5291	4	0.00
10/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	5470	5	5470	5	0.00
10/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	5381	4	5381	4	0.00
10/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
10/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00