



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	1386 On 28-February-31			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
09/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	2025 On 07-August-14			Bond Future	117.22	117.2665	117.2240	117.2665	0.00
09/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	8234	8	8234	8	0.00
09/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	8214	8	8214	8	0.00
09/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	8224	8	8224	8	0.00
09/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2025 On 06-November-14			Bond Future	118.98	119.0265	118.9815	119.0265	0.00
09/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	1991	2	1991	2	0.00
09/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1971	2	1971	2	0.00
09/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	1981	2	1981	2	0.00
09/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2030 On 07-August-14			Bond Future	8.78	93.5111	8.7783	93.5111	1,868.00
09/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	1668	1	1668	1	0.00
09/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	1823	2	1823	2	0.00
09/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	1745	2	1745	2	0.00
09/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2030 On 06-November-14			Bond Future	8.86	94.9033	8.8568	94.9033	2,313.00
09/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	1038	1	1038	1	0.00
09/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	1192	1	1192	1	0.00
09/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	1115	1	1115	1	0.00
09/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2030 On 05-February-15			Bond Future	8.93	92.3617	8.9335	92.3617	0.00
09/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	2324	2	2324	2	0.00
09/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	2473	2	2473	2	0.00
09/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	2398	2	2398	2	0.00
09/07/2014	2030 On 05-February-15	9.24	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
09/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2037 On 07-August-14			Bond Future	8.99	95.3015	8.9918	95.3015	8,604.00
09/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	626	0	626	0	0.00
09/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	443	0	443	0	0.00
09/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	535	0	535	0	0.00
09/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2037 On 06-November-14			Bond Future	9.07	96.7204	9.0662	96.7204	1,398.00
09/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	5408	5	5408	5	0.00
09/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	5573	5	5573	5	0.00
09/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	5491	5	5491	5	0.00
09/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2037 On 05-February-15			Bond Future	9.14	93.9564	9.1390	93.9564	0.00
09/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	3062	3	3062	3	0.00
09/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	3231	3	3231	3	0.00
09/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	3147	3	3147	3	0.00
09/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2038 On 07-August-14			Bond Future	122.17	122.1521	122.1683	122.1521	1,015.00
09/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	16158	16	16158	16	0.00
09/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	16168	16	16168	16	0.00
09/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	16178	16	16178	16	0.00
09/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2038 On 06-November-14			Bond Future	124.00	123.9854	123.9998	123.9854	900.00
09/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	4010	4	4010	4	0.00
09/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	3990	4	3990	4	0.00
09/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	4000	4	4000	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2046 On 07-August-14			Bond Future	122.31	122.2981	122.3145	122.2981	0.00
09/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17864	18	17864	18	0.00
09/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17874	18	17874	18	0.00
09/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17884	18	17884	18	0.00
09/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2046 On 06-November-14			Bond Future	122.80	122.7882	122.8030	122.7882	5,348.00
09/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	18373	18	18373	18	0.00
09/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	18353	18	18353	18	0.00
09/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	18363	18	18363	18	0.00
09/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2050 On 07-August-14			Bond Future	128.06	128.0378	128.0561	128.0378	688.00
09/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	16056	16	16056	16	0.00
09/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	16066	16	16066	16	0.00
09/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	16046	16	16046	16	0.00
09/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2050 On 06-November-14			Bond Future	129.98	129.9595	129.9759	129.9595	2,112.00
09/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3966	4	3966	4	0.00
09/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3976	4	3976	4	0.00
09/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3986	4	3986	4	0.00
09/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	8607 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
09/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	AL12 On 07-August-14			Index Future	499.11	497.8670	499.1050	497.8670	0.00
09/07/2014	AL12 On 06-November-14			Index Future	506.53	505.2720	506.5250	505.2720	0.00
09/07/2014	AL12 On 05-February-15			Index Future	514.33	513.0690	514.3330	513.0690	0.00
09/07/2014	AL37 On 07-August-14			Index Future	425.22	424.5250	425.2210	424.5250	0.00
09/07/2014	AL37 On 06-November-14			Index Future	431.54	430.8390	431.5430	430.8390	0.00
09/07/2014	AL7T On 07-August-14			Index Future	500.78	499.5480	500.7760	499.5480	0.00
09/07/2014	AL7T On 06-November-14			Index Future	508.22	506.9780	508.2220	506.9780	1.00
09/07/2014	ALBI On 07-August-14			Index Future	455.41	454.5080	455.4100	454.5080	597.00
09/07/2014	ALBI On 06-November-14			Index Future	462.18	461.2670	462.1810	461.2670	48.00
09/07/2014	ALBI On 05-February-15			Index Future	469.31	468.3850	469.3050	468.3850	0.00
09/07/2014	C018 On 09-July-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C037 On 09-July-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C042 On 09-July-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C170 On 09-July-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C230 On 09-July-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C232 On 09-July-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	C246 On 09-July-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2014	EL28 On 07-August-14			Bond Future	124.02	123.9275	124.0167	123.9275	0.00
09/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10007	10	10007	10	0.00
09/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10017	10	10017	10	0.00
09/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10027	10	10027	10	0.00
09/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	EL28 On 06-November-14			Bond Future	124.39	124.3061	124.3946	124.3061	0.00
09/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2395	2	2395	2	0.00
09/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2405	2	2405	2	0.00
09/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2385	2	2385	2	0.00
09/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	ES33 On 07-August-14			Bond Future	9.62	84.4715	9.6182	84.4715	0.00
09/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3807	4	3807	4	0.00
09/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3876	4	3876	4	0.00
09/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3738	4	3738	4	0.00
09/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
09/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
09/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
09/07/2014	ES33 On 06-November-14			Bond Future	9.72	81.9442	9.7176	81.9442	6,220.00
09/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4019	4	4019	4	0.00
09/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4086	4	4086	4	0.00

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09/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4153	4	4153	4	0.00
09/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
09/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
09/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
09/07/2014	ES33 On 05-February-15			Bond Future	9.82	83.2096	9.8168	83.2096	0.00
09/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1369	1	1369	1	0.00
09/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1299	1	1299	1	0.00
09/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1229	1	1229	1	0.00
09/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	GOVI On 07-August-14			GOVI	454.03	453.1370	454.0270	453.1370	524.00
09/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
09/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
09/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
09/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	59630	7	59630	7	0.00
09/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	59730	7	59730	7	0.00
09/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	59830	7	59830	7	0.00
09/07/2014	GOVI On 06-November-14			GOVI	460.78	459.8770	460.7770	459.8770	28.00
09/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	117870	11	117870	11	0.00
09/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	117670	11	117670	11	0.00
09/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	117770	11	117770	11	0.00
09/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
09/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
09/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
09/07/2014	GOVI On 05-February-15			GOVI	467.88	466.9730	467.8800	466.9730	0.00
09/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	78900	7	78900	7	0.00
09/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	78700	7	78700	7	0.00
09/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	78800	7	78800	7	0.00
09/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
09/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
09/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
09/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.30	143.3319	143.3045	143.3319	635.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2014	IGOV On 07-August-14			Index Future	217.32	217.4050	217.3180	217.4050	713.00
09/07/2014	IGOV On 06-November-14			Index Future	220.58	220.6660	220.5760	220.6660	640.00
09/07/2014	IGOV On 05-February-15			Index Future	224.00	224.0970	224.0020	224.0970	0.00
09/07/2014	ILBI On 07-August-14			Index Future	588.90	589.0950	588.9010	589.0950	210.00
09/07/2014	ILBI On 06-November-14			Index Future	597.77	597.9710	597.7720	597.9710	0.00
09/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
09/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/07/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.82	94.1800	5.8200	94.1800	545.00
09/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
09/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	33,000.00
09/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	0.00
09/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
09/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
09/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.81	93.1900	6.8100	93.1900	2,850.00
09/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	5,000.00
09/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
09/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
09/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
09/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
09/07/2014	R023 On 07-August-14			Bond Future	8.14	100.8340	8.1405	100.8340	11,508.00
09/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	2244	2	2244	2	0.00
09/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	2342	2	2342	2	0.00
09/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	2293	2	2293	2	0.00
09/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	171	0	171	0	0.00
09/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	180	0	180	0	0.00
09/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	162	0	162	0	0.00
09/07/2014	R023 On 06-November-14			Bond Future	8.23	98.4147	8.2297	98.4147	0.00
09/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	3043	3	3043	3	0.00
09/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	3081	3	3081	3	0.00
09/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3120	3	3120	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
09/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	954	1	954	1	0.00
09/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	937	1	937	1	0.00
09/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	972	1	972	1	0.00
09/07/2014	R023 On 05-February-15			Bond Future	8.32	99.9341	8.3176	99.9341	0.00
09/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	3883	4	3883	4	0.00
09/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	3919	4	3919	4	0.00
09/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	3847	4	3847	4	0.00
09/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1473	2	1473	2	0.00
09/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1454	2	1454	2	0.00
09/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1491	2	1491	2	0.00
09/07/2014	R157 On 07-August-14			Bond Future	6.74	112.4446	6.7430	112.4446	6,048.00
09/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	125	0	125	0	0.00
09/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	130	0	130	0	0.00
09/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	136	0	136	0	0.00
09/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	128	0	128	0	0.00
09/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	123	0	123	0	0.00
09/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	118	0	118	0	0.00
09/07/2014	R157 On 06-November-14			Bond Future	6.98	107.3060	6.9782	107.3060	0.00
09/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	45	0	45	0	0.00
09/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	44	0	44	0	0.00
09/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	46	0	46	0	0.00
09/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	697	1	697	1	0.00
09/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	711	1	711	1	0.00
09/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	704	1	704	1	0.00
09/07/2014	R157 On 05-February-15			Bond Future	7.34	108.9633	7.3363	108.9633	0.00
09/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	901	1	901	1	0.00
09/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	911	1	911	1	0.00
09/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	906	1	906	1	0.00
09/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	79	0	79	0	0.00
09/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	80	0	80	0	0.00
09/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	78	0	78	0	0.00
09/07/2014	R186 On 07-August-14			Bond Future	8.31	117.8435	8.3124	117.8435	40,078.00
09/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	289	0	289	0	105.00
09/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	1088	1	1088	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
09/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	1172	1	1172	1	0.00
09/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	933	1	933	1	1,200.00
09/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	1130	1	1130	1	0.00
09/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	7228	7	7228	7	0.00
09/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	1749	2	1749	2	0.00
09/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	3445	3	3445	3	0.00
09/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	17	0	17	0	210.00
09/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	5071	5	5071	5	0.00
09/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	2987	3	2987	3	0.00
09/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	1192	1	1192	1	0.00
09/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	1279	2	1279	2	0.00
09/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	9	0	9	0	2,100.00
09/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	1235	1	1235	1	0.00
09/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	1465	2	1465	2	0.00
09/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	754	1	754	1	105.00
09/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	213	0	213	0	1,000.00
09/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	60	0	60	0	840.00
09/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	6299	7	6299	7	0.00
09/07/2014	R186 On 06-November-14			Bond Future	8.39	119.5974	8.3914	119.5974	23,112.00
09/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	6837	7	6837	7	0.00
09/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1670	2	1670	2	0.00
09/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1735	2	1735	2	0.00
09/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1702	2	1702	2	0.00
09/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	3736	4	3736	4	0.00
09/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	3683	4	3683	4	0.00
09/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	3789	4	3789	4	0.00
09/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	600	1	600	1	2,010.00
09/07/2014	R186 On 05-February-15			Bond Future	8.47	116.1488	8.4671	116.1488	0.00
09/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	4799	5	4799	5	0.00
09/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	4847	5	4847	5	0.00
09/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	6067	6	6067	6	0.00
09/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	4751	5	4751	5	0.00
09/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	2525	3	2525	3	0.00
09/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	2494	3	2494	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
09/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1835	2	1835	2	9,600.00
09/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	2556	3	2556	3	0.00
09/07/2014	R197 On 07-August-14			Bond Future	287.17	287.5852	287.1743	287.5852	0.00
09/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	17174	18	17174	18	0.00
09/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	17164	18	17164	18	0.00
09/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	17184	18	17184	18	0.00
09/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R197 On 06-November-14			Bond Future	291.48	291.9010	291.4795	291.9010	905.00
09/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	6480	7	6480	7	0.00
09/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	6490	7	6490	7	0.00
09/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	6470	7	6470	7	0.00
09/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R201 On 07-August-14			Bond Future	5.94	102.1817	5.9399	102.1817	0.00
09/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	34	0	34	0	0.00
09/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	36	0	36	0	0.00
09/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	35	0	35	0	0.00
09/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	268	0	268	0	0.00
09/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	265	0	265	0	0.00
09/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	262	0	262	0	0.00
09/07/2014	R202 On 07-August-14			Bond Future	229.96	229.9330	229.9618	229.9330	126.00
09/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	21972	22	21972	22	0.00
09/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21953	22	21953	22	0.00
09/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21963	22	21963	22	0.00
09/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	1	0	1	0	0.00
09/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	1	0	1	0	0.00
09/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	1	0	1	0	0.00
09/07/2014	R202 On 06-November-14			Bond Future	233.41	233.3836	233.4092	233.3836	44,466.00
09/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	6419	6	6419	6	0.00
09/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	6409	6	6409	6	0.00
09/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	6399	6	6399	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
09/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R203 On 07-August-14			Bond Future	7.28	105.8148	7.2837	105.8148	24,351.00
09/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	380	0	380	0	0.00
09/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	365	0	365	0	0.00
09/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	26	0	26	0	46.00
09/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	350	0	350	0	0.00
09/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	320	0	320	0	0.00
09/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	307	0	307	0	0.00
09/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	333	0	333	0	0.00
09/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	1265	1	1265	1	0.00
09/07/2014	R203 On 06-November-14			Bond Future	7.41	103.2267	7.4114	103.2267	6,432.00
09/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	270	0	270	0	14.00
09/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	185	0	185	0	45.00
09/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	196	0	196	0	0.00
09/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	190	0	190	0	0.00
09/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	1380	2	1380	2	0.00
09/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1659	2	1659	2	0.00
09/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1618	2	1618	2	0.00
09/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1638	2	1638	2	0.00
09/07/2014	R203 On 05-February-15			Bond Future	7.55	104.8206	7.5456	104.8206	0.00
09/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1101	1	1101	1	55.00
09/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2155	2	2155	2	0.00
09/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2137	2	2137	2	0.00
09/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2173	2	2173	2	0.00
09/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	295	0	295	0	0.00
09/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	290	0	290	0	0.00
09/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	764	1	764	1	0.00
09/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	300	0	300	0	0.00
09/07/2014	R204 On 07-August-14			Bond Future	7.57	102.5312	7.5688	102.5312	14,506.00
09/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	292	0	292	0	0.00
09/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	306	0	306	0	0.00
09/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	970	1	970	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
09/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	279	0	279	0	0.00
09/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	194	0	194	0	530.00
09/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	756	1	756	1	0.00
09/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	732	1	732	1	0.00
09/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	708	1	708	1	0.00
09/07/2014	R204 On 06-November-14			Bond Future	7.68	104.0572	7.6796	104.0572	200.00
09/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	215	0	215	0	0.00
09/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	221	0	221	0	0.00
09/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	1641	2	1641	2	0.00
09/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	209	0	209	0	0.00
09/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2623	3	2623	3	0.00
09/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	563	1	563	1	1,270.00
09/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	2653	3	2653	3	0.00
09/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2593	3	2593	3	0.00
09/07/2014	R204 On 05-February-15			Bond Future	7.79	101.6293	7.7893	101.6293	0.00
09/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2249	2	2249	2	0.00
09/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2227	2	2227	2	0.00
09/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2271	2	2271	2	0.00
09/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	734	1	734	1	0.00
09/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	744	1	744	1	0.00
09/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	755	1	755	1	0.00
09/07/2014	R207 On 07-August-14			Bond Future	7.79	97.9982	7.7902	97.9982	33,961.00
09/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	394	0	394	0	0.00
09/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	411	0	411	0	0.00
09/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	429	0	429	0	0.00
09/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	799	1	799	1	0.00
09/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	774	1	774	1	0.00
09/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	826	1	826	1	0.00
09/07/2014	R207 On 06-November-14			Bond Future	7.89	99.4567	7.8903	99.4567	434.00
09/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	392	0	392	0	0.00
09/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	411	0	411	0	0.00
09/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	401	0	401	0	0.00
09/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	2689	3	2689	3	0.00
09/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	2657	3	2657	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
09/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	2624	3	2624	3	0.00
09/07/2014	R207 On 05-February-15			Bond Future	7.99	97.3512	7.9901	97.3512	0.00
09/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	2831	3	2831	3	0.00
09/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	2884	3	2884	3	0.00
09/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	2857	3	2857	3	0.00
09/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	875	1	875	1	0.00
09/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	863	1	863	1	0.00
09/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	887	1	887	1	0.00
09/07/2014	R207 On 07-May-15			Bond Future	8.07	98.9987	8.0675	98.9987	0.00
09/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2362	2	2362	2	0.00
09/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1398	1	1398	1	66.00
09/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2383	2	2383	2	0.00
09/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2341	2	2341	2	0.00
09/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1662	2	1662	2	0.00
09/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	2678	3	2678	3	0.00
09/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1678	2	1678	2	0.00
09/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1695	2	1695	2	0.00
09/07/2014	R208 On 07-August-14			Bond Future	7.95	96.1561	7.9534	96.1561	16,414.00
09/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	359	0	359	0	0.00
09/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	1741	2	1741	2	0.00
09/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	343	0	343	0	0.00
09/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	375	0	375	0	0.00
09/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	161	0	161	0	630.00
09/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	1112	1	1112	1	0.00
09/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	1079	1	1079	1	0.00
09/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	1146	1	1146	1	0.00
09/07/2014	R208 On 06-November-14			Bond Future	8.05	94.1893	8.0486	94.1893	571.00
09/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	412	0	412	0	0.00
09/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	433	0	433	0	0.00
09/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	422	0	422	0	0.00
09/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	2739	3	2739	3	0.00
09/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	3303	4	3303	4	0.00
09/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	636	1	636	1	1,520.00
09/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	3341	4	3341	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	3264	3	3264	3	0.00
09/07/2014	R208 On 05-February-15			Bond Future	8.14	95.6437	8.1416	95.6437	0.00
09/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	2821	3	2821	3	0.00
09/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	2878	3	2878	3	0.00
09/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	2849	3	2849	3	0.00
09/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	1248	1	1248	1	0.00
09/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	1232	1	1232	1	0.00
09/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	1216	1	1216	1	0.00
09/07/2014	R209 On 07-August-14			Bond Future	8.92	76.6654	8.9196	76.6654	10,760.00
09/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1640	2	1640	2	0.00
09/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1687	2	1687	2	0.00
09/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1735	2	1735	2	0.00
09/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	679	1	679	1	0.00
09/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	733	1	733	1	0.00
09/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	705	1	705	1	0.00
09/07/2014	R209 On 06-November-14			Bond Future	8.99	74.6603	8.9908	74.6603	16,291.00
09/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	7429	7	7429	7	0.00
09/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	4765	5	4765	5	0.00
09/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2371	2	2371	2	2,050.00
09/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	7705	8	7705	8	0.00
09/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	7151	7	7151	7	0.00
09/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1070	1	1070	1	5,500.00
09/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3583	4	3583	4	0.00
09/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2517	3	2517	3	0.00
09/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2746	3	2746	3	2,050.00
09/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	5169	5	5169	5	0.00
09/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2592	3	2592	3	0.00
09/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2554	3	2554	3	1,640.00
09/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1714	2	1714	2	2,200.00
09/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1676	2	1676	2	2,200.00
09/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	461	1	461	1	2,050.00
09/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	4899	5	4899	5	0.00
09/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	417	1	417	1	1,640.00
09/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	373	1	373	1	2,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	3555	4	3555	4	0.00
09/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	2485	3	2485	3	0.00
09/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	2677	3	2677	3	0.00
09/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	2447	3	2447	3	0.00
09/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	1090	1	1090	1	5,500.00
09/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	2522	3	2522	3	0.00
09/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	2303	3	2303	3	0.00
09/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	943	1	943	1	907.00
09/07/2014	R209 On 05-February-15			Bond Future	9.06	75.8133	9.0592	75.8133	0.00
09/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4190	4	4190	4	0.00
09/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4230	4	4230	4	0.00
09/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	4149	4	4149	4	0.00
09/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3235	3	3235	3	0.00
09/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	2828	3	2828	3	0.00
09/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2765	3	2765	3	0.00
09/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2796	3	2796	3	0.00
09/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	3676	4	3676	4	0.00
09/07/2014	R210 On 07-August-14			Bond Future	172.15	172.0272	172.1481	172.0272	123.00
09/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	13148	13	13148	13	0.00
09/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	13158	13	13158	13	0.00
09/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	13138	13	13138	13	0.00
09/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R210 On 06-November-14			Bond Future	172.69	172.5695	172.6894	172.5695	495.00
09/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	3699	4	3699	4	0.00
09/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	3679	4	3679	4	0.00
09/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	3689	4	3689	4	0.00
09/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R211 On 07-August-14			Bond Future	130.79	130.7881	130.7940	130.7881	390.00
09/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2804	3	2804	3	0.00
09/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2794	3	2794	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
09/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2784	3	2784	3	0.00
09/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R211 On 06-November-14			Bond Future	132.75	132.7510	132.7550	132.7510	0.00
09/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2765	3	2765	3	0.00
09/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2755	3	2755	3	0.00
09/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2745	3	2745	3	0.00
09/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R212 On 07-August-14			Bond Future	135.97	136.0968	135.9712	136.0968	349.00
09/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	6981	7	6981	7	0.00
09/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	6971	7	6971	7	0.00
09/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	6961	7	6961	7	0.00
09/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R212 On 06-November-14			Bond Future	138.01	138.1394	138.0098	138.1394	20,029.00
09/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	3000	3	3000	3	0.00
09/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	3010	3	3010	3	0.00
09/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	3020	3	3020	3	0.00
09/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R213 On 07-August-14			Bond Future	8.78	87.5241	8.7812	87.5241	23,790.00
09/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1365	1	1365	1	0.00
09/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1452	1	1452	1	0.00
09/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1408	1	1408	1	0.00
09/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	852	1	852	1	0.00
09/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	883	1	883	1	0.00
09/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	916	1	916	1	0.00
09/07/2014	R213 On 06-November-14			Bond Future	8.86	85.2860	8.8584	85.2860	6,205.00
09/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2425	3	2425	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
09/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2500	3	2500	3	0.00
09/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2462	3	2462	3	0.00
09/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	2525	3	2525	3	0.00
09/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	2487	3	2487	3	0.00
09/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	2564	3	2564	3	0.00
09/07/2014	R213 On 05-February-15			Bond Future	8.93	86.6028	8.9341	86.6028	0.00
09/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	4745	5	4745	5	0.00
09/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	4658	5	4658	5	0.00
09/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	4701	5	4701	5	0.00
09/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	2400	3	2400	3	0.00
09/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	2372	3	2372	3	0.00
09/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	2428	3	2428	3	0.00
09/07/2014	R214 On 07-August-14			Bond Future	8.99	77.6800	8.9890	77.6800	4,306.00
09/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	4286	4	4286	4	0.00
09/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	4419	4	4419	4	0.00
09/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	4353	4	4353	4	0.00
09/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	100	0	100	0	0.00
09/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	111	0	111	0	0.00
09/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	105	0	105	0	0.00
09/07/2014	R214 On 06-November-14			Bond Future	9.06	75.5483	9.0596	75.5483	1,726.00
09/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3240	3	3240	3	2,500.00
09/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5363	5	5363	5	0.00
09/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5415	5	5415	5	0.00
09/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5468	5	5468	5	0.00
09/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	6222	6	6222	6	0.00
09/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	2152	2	2152	2	0.00
09/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	772	1	772	1	2,500.00
09/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	1014	1	1014	1	0.00
09/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	996	1	996	1	0.00
09/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	1032	1	1032	1	0.00
09/07/2014	R214 On 05-February-15			Bond Future	9.13	76.7148	9.1288	76.7148	0.00
09/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5226	5	5226	5	0.00
09/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	5181	5	5181	5	0.00
09/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	5136	5	5136	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
09/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2398	3	2398	3	0.00
09/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2370	3	2370	3	0.00
09/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2425	3	2425	3	0.00
09/07/2014	R248 On 07-August-14			Bond Future	9.05	100.4902	9.0547	100.4902	5,554.00
09/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	5740	6	5740	6	0.00
09/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	5831	6	5831	6	0.00
09/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	5648	5	5648	5	0.00
09/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R248 On 06-November-14			Bond Future	9.13	97.5598	9.1275	97.5598	8,951.00
09/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	5634	5	5634	5	0.00
09/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	5814	6	5814	6	0.00
09/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	5724	5	5724	5	0.00
09/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R248 On 05-February-15			Bond Future	9.20	99.0662	9.1989	99.0662	0.00
09/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	2898	3	2898	3	0.00
09/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	2991	3	2991	3	0.00
09/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	2804	3	2804	3	0.00
09/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
09/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00