



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 August 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	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
11/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	2025 On 07-August-14			Bond Future	116.19	116.1887	116.1887	116.1887	0.00
11/08/2014	2025 On 06-November-14			Bond Future	117.84	117.8490	117.8412	117.8490	0.00
11/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	851	1	851	1	0.00
11/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	831	1	831	1	0.00
11/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	841	1	841	1	0.00
11/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2025 On 05-February-15			Bond Future	118.61	118.6163	118.6057	118.6163	0.00
11/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	384	0	384	0	0.00
11/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	394	0	394	0	0.00
11/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	404	0	404	0	0.00
11/08/2014	2030 On 07-August-14			Bond Future	8.70	94.3651	8.7000	94.3651	0.00
11/08/2014	2030 On 06-November-14			Bond Future	8.79	95.7226	8.7862	95.7226	4,185.00
11/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	1594	2	1594	2	0.00
11/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	1749	2	1749	2	0.00
11/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	1672	2	1672	2	0.00
11/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2030 On 05-February-15			Bond Future	8.85	93.2644	8.8515	93.2644	0.00
11/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	2960	3	2960	3	0.00
11/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	3109	3	3109	3	0.00
11/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	3034	3	3034	3	0.00
11/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2030 On 07-May-15			Bond Future	8.90	94.9339	8.9012	94.9339	0.00
11/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	1173	1	1173	1	0.00
11/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	1252	1	1252	1	0.00
11/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	1095	1	1095	1	0.00
11/08/2014	2037 On 07-August-14			Bond Future	8.91	96.3658	8.9050	96.3658	0.00
11/08/2014	2037 On 06-November-14			Bond Future	9.03	97.5522	9.0287	97.5522	6,708.00
11/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	5750	6	5750	6	0.00
11/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	5915	6	5915	6	0.00
11/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	5832	6	5832	6	0.00
11/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2037 On 05-February-15			Bond Future	9.09	94.8732	9.0924	94.8732	3,280.00
11/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	3480	4	3480	4	0.00
11/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	3565	4	3565	4	0.00
11/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	3650	4	3650	4	0.00
11/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2037 On 07-May-15			Bond Future	9.14	96.5718	9.1420	96.5718	0.00
11/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	1372	1	1372	1	0.00
11/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	1281	1	1281	1	0.00
11/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	1190	1	1190	1	0.00
11/08/2014	2038 On 07-August-14			Bond Future	120.42	120.4154	120.4154	120.4154	0.00
11/08/2014	2038 On 06-November-14			Bond Future	122.24	122.2519	122.2444	122.2519	2,062.00
11/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2254	2	2254	2	0.00
11/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2234	2	2234	2	0.00
11/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2244	2	2244	2	0.00
11/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	2038 On 05-February-15			Bond Future	122.94	122.9467	122.9363	122.9467	0.00
11/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	64	0	64	0	0.00
11/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	74	0	74	0	0.00
11/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	54	0	54	0	0.00
11/08/2014	2044 On 07-August-14			Bond Future	8.99	97.8603	8.9850	97.8603	0.00
11/08/2014	2044 On 06-November-14			Bond Future	9.12	98.9456	9.1219	98.9456	73.00
11/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	1211	1	1211	1	0.00
11/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	1312	1	1312	1	0.00
11/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	1111	1	1111	1	0.00
11/08/2014	2044 On 05-February-15			Bond Future	9.18	96.1640	9.1842	96.1640	0.00
11/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	1816	2	1816	2	0.00
11/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	1916	2	1916	2	0.00
11/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	1716	1	1716	1	0.00
11/08/2014	2044 On 07-May-15			Bond Future	9.23	97.8857	9.2331	97.8857	0.00
11/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	2385	2	2385	2	0.00
11/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	2285	2	2285	2	0.00
11/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	2185	2	2185	2	0.00
11/08/2014	2046 On 07-August-14			Bond Future	121.13	121.1302	121.1302	121.1302	0.00
11/08/2014	2046 On 06-November-14			Bond Future	121.63	121.6334	121.6261	121.6334	5,348.00
11/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	17196	17	17196	17	0.00
11/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17176	17	17176	17	0.00
11/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17186	17	17186	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2046 On 05-February-15			Bond Future	123.61	123.6164	123.6063	123.6164	0.00
11/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
11/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	384	0	384	0	0.00
11/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	394	0	394	0	0.00
11/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	404	0	404	0	0.00
11/08/2014	2050 On 07-August-14			Bond Future	127.63	127.6311	127.6311	127.6311	0.00
11/08/2014	2050 On 06-November-14			Bond Future	129.57	129.5780	129.5705	129.5780	2,800.00
11/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	3570	4	3570	4	0.00
11/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3560	4	3560	4	0.00
11/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3580	4	3580	4	0.00
11/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2050 On 05-February-15			Bond Future	130.24	130.2458	130.2350	130.2458	0.00
11/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	245	0	245	0	0.00
11/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	225	0	225	0	0.00
11/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	235	0	235	0	0.00
11/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
11/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
11/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	AL12 On 06-November-14			Index Future	507.66	508.4750	507.6560	508.4750	0.00
11/08/2014	AL12 On 05-February-15			Index Future	515.85	516.7020	515.8540	516.7020	0.00
11/08/2014	AL12 On 07-May-15			Index Future	525.06	525.9270	525.0570	525.9270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	AL37 On 06-November-14			Index Future	433.27	433.4860	433.2710	433.4860	0.00
11/08/2014	AL37 On 05-February-15			Index Future	440.27	440.5000	440.2680	440.5000	0.00
11/08/2014	AL7T On 06-November-14			Index Future	509.01	509.2310	509.0120	509.2310	1.00
11/08/2014	AL7T On 05-February-15			Index Future	517.23	517.4700	517.2320	517.4700	0.00
11/08/2014	ALBI On 06-November-14			Index Future	463.36	463.8410	463.3640	463.8410	586.00
11/08/2014	ALBI On 05-February-15			Index Future	470.85	471.3460	470.8470	471.3460	65.00
11/08/2014	ALBI On 07-May-15			Index Future	479.25	479.7610	479.2480	479.7610	0.00
11/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2014	EL28 On 07-August-14			Bond Future	123.56	123.5564	123.5564	123.5564	0.00
11/08/2014	EL28 On 06-November-14			Bond Future	123.95	123.9612	123.9537	123.9612	0.00
11/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1954	2	1954	2	0.00
11/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1964	2	1964	2	0.00
11/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1944	2	1944	2	0.00
11/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
11/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
11/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
11/08/2014	EL28 On 05-February-15			Bond Future	125.97	125.9823	125.9720	125.9823	0.00
11/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
11/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
11/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
11/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	28	0	28	0	0.00
11/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	18	0	18	0	0.00
11/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	38	0	38	0	0.00
11/08/2014	ES33 On 07-August-14			Bond Future	9.52	85.4192	9.5200	85.4192	0.00
11/08/2014	ES33 On 06-November-14			Bond Future	9.69	82.6333	9.6881	82.6333	6,220.00
11/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4235	4	4235	4	0.00
11/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4302	5	4302	5	0.00
11/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4370	5	4370	5	0.00
11/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
11/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
11/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
11/08/2014	ES33 On 05-February-15			Bond Future	9.78	83.9708	9.7778	83.9708	0.00
11/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1650	2	1650	2	0.00
11/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1580	2	1580	2	0.00
11/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1510	2	1510	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
11/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
11/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
11/08/2014	ES33 On 07-May-15			Bond Future	9.85	81.6809	9.8475	81.6809	0.00
11/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
11/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
11/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
11/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	772	1	772	1	0.00
11/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	627	0	627	0	0.00
11/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	699	0	699	0	0.00
11/08/2014	GOVI On 06-November-14			GOVI	462.04	462.4550	462.0400	462.4550	384.00
11/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	130500	13	130500	13	0.00
11/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	130300	13	130300	13	0.00
11/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	130400	13	130400	13	0.00
11/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
11/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
11/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
11/08/2014	GOVI On 05-February-15			GOVI	469.50	469.9370	469.5020	469.9370	45.00
11/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	95120	10	95120	10	0.00
11/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	95020	10	95020	10	0.00
11/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	94920	10	94920	10	0.00
11/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
11/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
11/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
11/08/2014	GOVI On 07-May-15			GOVI	477.88	478.3270	477.8780	478.3270	0.00
11/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	278880	28	278880	28	0.00
11/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	278780	28	278780	28	0.00
11/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	278680	28	278680	28	0.00
11/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
11/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
11/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
11/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	142.99	142.9944	142.9944	142.9944	635.00
11/08/2014	IGOV On 06-November-14			Index Future	219.39	219.2850	219.3900	219.2850	1,191.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	IGOV On 05-February-15			Index Future	222.96	222.8600	222.9590	222.8600	0.00
11/08/2014	IGOV On 07-May-15			Index Future	226.96	226.8640	226.9630	226.8640	0.00
11/08/2014	ILBI On 06-November-14			Index Future	594.19	593.8440	594.1940	593.8440	0.00
11/08/2014	ILBI On 05-February-15			Index Future	603.68	603.3300	603.6810	603.3300	157.00
11/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
11/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.04	93.9700	6.0400	93.9700	0.00
11/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.08	93.9200	6.0800	93.9200	33,000.00
11/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
11/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.23	93.7700	6.2300	93.7700	0.00
11/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.34	93.6700	6.3400	93.6700	0.00
11/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.40	93.5900	6.4000	93.5900	0.00
11/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.55	93.4400	6.5500	93.4400	2,850.00
11/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.78	93.2100	6.7800	93.2100	5,000.00
11/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.99	93.0000	6.9900	93.0000	0.00
11/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.16	92.8300	7.1600	92.8300	0.00
11/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.34	92.6500	7.3400	92.6500	0.00
11/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.47	92.4700	7.4700	92.4700	0.00
11/08/2014	R023 On 07-August-14			Bond Future	8.08	101.4581	8.0800	101.4581	0.00
11/08/2014	R023 On 06-November-14			Bond Future	8.20	98.8994	8.2014	98.8994	11,612.00
11/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	2918	3	2918	3	0.00
11/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	2876	3	2876	3	0.00
11/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	2834	3	2834	3	0.00
11/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	584	1	584	1	0.00
11/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	569	1	569	1	0.00
11/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	599	1	599	1	0.00
11/08/2014	R023 On 05-February-15			Bond Future	8.28	100.4999	8.2751	100.4999	0.00
11/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	3766	4	3766	4	0.00
11/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	3804	4	3804	4	0.00
11/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	3728	4	3728	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
11/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	1098	1	1098	1	0.00
11/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	1114	1	1114	1	0.00
11/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	1131	1	1131	1	0.00
11/08/2014	R023 On 07-May-15			Bond Future	8.32	98.3678	8.3177	98.3678	0.00
11/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2246	2	2246	2	0.00
11/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2298	2	2298	2	0.00
11/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2272	2	2272	2	0.00
11/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	3207	3	3207	3	0.00
11/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	3177	3	3177	3	0.00
11/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	3238	3	3238	3	0.00
11/08/2014	R023 On 06-August-15			Bond Future	8.35	100.2297	8.3475	100.2297	0.00
11/08/2014	R023 On 06-August-15	8.24	Call	Bond Future	2922	3	2922	3	0.00
11/08/2014	R023 On 06-August-15	9.07	Call	Bond Future	5516	6	5516	6	0.00
11/08/2014	R023 On 06-August-15	8.25	Call	Bond Future	2949	3	2949	3	0.00
11/08/2014	R023 On 06-August-15	8.26	Call	Bond Future	2976	3	2976	3	0.00
11/08/2014	R023 On 06-August-15	8.24	Put	Bond Future	3506	3	3506	3	0.00
11/08/2014	R023 On 06-August-15	8.26	Put	Bond Future	3450	3	3450	3	0.00
11/08/2014	R023 On 06-August-15	8.25	Put	Bond Future	3478	3	3478	3	0.00
11/08/2014	R023 On 06-August-15	9.07	Put	Bond Future	1708	2	1708	2	911.00
11/08/2014	R157 On 07-August-14			Bond Future	6.66	112.5849	6.6550	112.5849	0.00
11/08/2014	R157 On 06-November-14			Bond Future	6.89	107.4373	6.8851	107.4373	0.00
11/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	35	0	35	0	0.00
11/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	37	0	37	0	0.00
11/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	36	0	36	0	0.00
11/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	609	1	609	1	0.00
11/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	623	1	623	1	0.00
11/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	616	1	616	1	0.00
11/08/2014	R157 On 05-February-15			Bond Future	7.07	109.1766	7.0661	109.1766	0.00
11/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1023	1	1023	1	0.00
11/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1033	1	1033	1	0.00
11/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1028	1	1028	1	0.00
11/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	41	0	41	0	0.00
11/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	42	0	42	0	0.00
11/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	41	0	41	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	R186 On 07-August-14			Bond Future	8.29	118.3589	8.2900	118.3589	0.00
11/08/2014	R186 On 06-November-14			Bond Future	8.38	120.0765	8.3829	120.0765	56,483.00
11/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	6601	7	6601	7	0.00
11/08/2014	R186 On 06-November-14	8.30	Call	Bond Future	1743	0	1743	0	100.00
11/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1205	1	1205	1	0.00
11/08/2014	R186 On 06-November-14	8.53	Call	Bond Future	2740	0	2740	0	0.00
11/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1265	1	1265	1	0.00
11/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1235	1	1235	1	0.00
11/08/2014	R186 On 06-November-14	7.80	Call	Bond Future	460	0	460	0	100.00
11/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	294	0	294	0	2,010.00
11/08/2014	R186 On 06-November-14	8.30	Put	Bond Future	2436	0	2436	0	0.00
11/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	3253	3	3253	3	0.00
11/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	3143	3	3143	3	0.00
11/08/2014	R186 On 06-November-14	8.53	Put	Bond Future	1523	0	1523	0	100.00
11/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	3197	3	3197	3	0.00
11/08/2014	R186 On 06-November-14	7.80	Put	Bond Future	5460	0	5460	0	0.00
11/08/2014	R186 On 05-February-15			Bond Future	8.45	116.7228	8.4475	116.7228	540.00
11/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	4544	5	4544	5	0.00
11/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	4494	5	4494	5	0.00
11/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	5812	6	5812	6	0.00
11/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4444	5	4444	5	0.00
11/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	2090	2	2090	2	0.00
11/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1420	1	1420	1	9,600.00
11/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	2061	2	2061	2	0.00
11/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	2032	2	2032	2	0.00
11/08/2014	R186 On 07-May-15			Bond Future	8.49	118.8112	8.4912	118.8112	0.00
11/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	2997	3	2997	3	0.00
11/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	3032	3	3032	3	0.00
11/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	2963	3	2963	3	0.00
11/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	4907	5	4907	5	0.00
11/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	4954	5	4954	5	0.00
11/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	5001	5	5001	5	0.00
11/08/2014	R197 On 07-August-14			Bond Future	285.23	285.2323	285.2323	285.2323	0.00
11/08/2014	R197 On 06-November-14			Bond Future	289.12	289.1417	289.1224	289.1417	908.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	4122	4	4122	4	0.00
11/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	4132	4	4132	4	0.00
11/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	4112	4	4112	4	0.00
11/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R197 On 05-February-15			Bond Future	287.83	287.8527	287.8266	287.8527	0.00
11/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
11/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
11/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
11/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	1173	1	1173	1	0.00
11/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	1183	1	1183	1	0.00
11/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	1163	1	1163	1	0.00
11/08/2014	R201 On 07-August-14			Bond Future	5.93	102.1999	5.9300	102.1999	0.00
11/08/2014	R202 On 07-August-14			Bond Future	228.33	228.3286	228.3286	228.3286	0.00
11/08/2014	R202 On 06-November-14			Bond Future	232.48	231.8108	232.4782	231.8108	47,072.00
11/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	5488	5	5488	5	0.00
11/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	5478	5	5478	5	0.00
11/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	5468	5	5468	5	0.00
11/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R202 On 05-February-15			Bond Future	233.07	232.4012	233.0746	232.4012	0.00
11/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	85	0	85	0	0.00
11/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	65	0	65	0	0.00
11/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	75	0	75	0	0.00
11/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	1	0	1	0.00
11/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	1	0	1	0.00
11/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	1	0	1	0.00
11/08/2014	R203 On 07-August-14			Bond Future	7.08	106.5510	7.0800	106.5510	0.00
11/08/2014	R203 On 06-November-14			Bond Future	7.22	103.9224	7.2223	103.9224	12,128.00
11/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	173	0	173	0	45.00
11/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	274	0	274	0	14.00
11/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	186	0	186	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	180	0	180	0	0.00
11/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	1163	1	1163	1	0.00
11/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	900	1	900	1	0.00
11/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	1123	1	1123	1	0.00
11/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	1143	1	1143	1	0.00
11/08/2014	R203 On 05-February-15			Bond Future	7.30	105.6044	7.3030	105.6044	0.00
11/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1315	1	1315	1	55.00
11/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2539	3	2539	3	0.00
11/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2559	3	2559	3	0.00
11/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2519	3	2519	3	0.00
11/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	110	0	110	0	0.00
11/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	107	0	107	0	0.00
11/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	408	0	408	0	0.00
11/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	112	0	112	0	0.00
11/08/2014	R203 On 07-May-15			Bond Future	7.31	103.3218	7.3086	103.3218	0.00
11/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	841	1	841	1	0.00
11/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	852	1	852	1	0.00
11/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	830	1	830	1	0.00
11/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	967	1	967	1	0.00
11/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	956	1	956	1	0.00
11/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	978	1	978	1	0.00
11/08/2014	R204 On 07-August-14			Bond Future	7.40	103.3226	7.4000	103.3226	0.00
11/08/2014	R204 On 06-November-14			Bond Future	7.55	104.7254	7.5463	104.7254	13,177.00
11/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	151	0	151	0	0.00
11/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	1793	2	1793	2	0.00
11/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	162	0	162	0	0.00
11/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	156	0	156	0	0.00
11/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	2098	2	2098	2	0.00
11/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	249	0	249	0	1,270.00
11/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	2128	2	2128	2	0.00
11/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	2068	2	2068	2	0.00
11/08/2014	R204 On 05-February-15			Bond Future	7.62	102.3844	7.6228	102.3844	0.00
11/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2470	3	2470	3	0.00
11/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2445	2	2445	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2495	3	2495	3	0.00
11/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	408	0	408	0	0.00
11/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	415	0	415	0	0.00
11/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	423	0	423	0	0.00
11/08/2014	R204 On 07-May-15			Bond Future	7.66	104.2157	7.6553	104.2157	0.00
11/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1147	1	1147	1	0.00
11/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1176	1	1176	1	0.00
11/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1161	1	1161	1	0.00
11/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1665	2	1665	2	0.00
11/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1648	2	1648	2	0.00
11/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1631	2	1631	2	0.00
11/08/2014	R204 On 06-August-15			Bond Future	7.66	102.1467	7.6607	102.1467	0.00
11/08/2014	R204 On 06-August-15	8.41	Call	Bond Future	2943	3	2943	3	0.00
11/08/2014	R204 On 06-August-15	7.74	Call	Bond Future	1714	2	1714	2	0.00
11/08/2014	R204 On 06-August-15	7.76	Call	Bond Future	1746	2	1746	2	0.00
11/08/2014	R204 On 06-August-15	7.75	Call	Bond Future	1730	2	1730	2	0.00
11/08/2014	R204 On 06-August-15	8.41	Put	Bond Future	776	1	776	1	699.00
11/08/2014	R204 On 06-August-15	7.75	Put	Bond Future	1469	1	1469	1	0.00
11/08/2014	R204 On 06-August-15	7.74	Put	Bond Future	1482	1	1482	1	0.00
11/08/2014	R204 On 06-August-15	7.76	Put	Bond Future	1455	1	1455	1	0.00
11/08/2014	R207 On 07-August-14			Bond Future	7.67	98.7291	7.6650	98.7291	0.00
11/08/2014	R207 On 06-November-14			Bond Future	7.81	100.1006	7.8067	100.1006	36,237.00
11/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	279	0	279	0	0.00
11/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	297	0	297	0	0.00
11/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	288	0	288	0	0.00
11/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	2232	2	2232	2	0.00
11/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	2199	2	2199	2	0.00
11/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	2166	2	2166	2	0.00
11/08/2014	R207 On 05-February-15			Bond Future	7.88	98.0789	7.8827	98.0789	0.00
11/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	2944	3	2944	3	0.00
11/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3002	3	3002	3	0.00
11/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	2973	3	2973	3	0.00
11/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	567	1	567	1	0.00
11/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	557	1	557	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	576	1	576	1	0.00
11/08/2014	R207 On 07-May-15			Bond Future	7.93	99.8336	7.9275	99.8336	0.00
11/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2456	3	2456	3	0.00
11/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1407	1	1407	1	66.00
11/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2480	3	2480	3	0.00
11/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2433	3	2433	3	0.00
11/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	1231	1	1231	1	0.00
11/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	2158	2	2158	2	0.00
11/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1245	1	1245	1	0.00
11/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1259	1	1259	1	0.00
11/08/2014	R208 On 07-August-14			Bond Future	7.84	96.9029	7.8400	96.9029	0.00
11/08/2014	R208 On 06-November-14			Bond Future	7.97	94.8054	7.9688	94.8054	16,257.00
11/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	279	0	279	0	0.00
11/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	298	0	298	0	0.00
11/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	288	0	288	0	0.00
11/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	2791	3	2791	3	0.00
11/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2791	3	2791	3	0.00
11/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2751	3	2751	3	0.00
11/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2831	3	2831	3	0.00
11/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	310	0	310	0	1,520.00
11/08/2014	R208 On 05-February-15			Bond Future	8.04	96.3400	8.0422	96.3400	0.00
11/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	2905	3	2905	3	0.00
11/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	2967	3	2967	3	0.00
11/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	2936	3	2936	3	0.00
11/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	878	1	878	1	0.00
11/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	864	1	864	1	0.00
11/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	851	1	851	1	0.00
11/08/2014	R208 On 07-May-15			Bond Future	8.08	94.6601	8.0843	94.6601	0.00
11/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	1881	2	1881	2	0.00
11/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	1924	2	1924	2	0.00
11/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	1902	2	1902	2	0.00
11/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	2300	2	2300	2	0.00
11/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	2254	2	2254	2	0.00
11/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	2277	2	2277	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	R208 On 06-August-15			Bond Future	8.11	96.4524	8.1102	96.4524	0.00
11/08/2014	R208 On 06-August-15	8.00	Call	Bond Future	2228	2	2228	2	0.00
11/08/2014	R208 On 06-August-15	7.99	Call	Bond Future	2207	2	2207	2	0.00
11/08/2014	R208 On 06-August-15	8.01	Call	Bond Future	2249	2	2249	2	0.00
11/08/2014	R208 On 06-August-15	8.85	Call	Bond Future	4371	4	4371	4	0.00
11/08/2014	R208 On 06-August-15	8.85	Put	Bond Future	1263	1	1263	1	198.00
11/08/2014	R208 On 06-August-15	7.99	Put	Bond Future	2724	3	2724	3	0.00
11/08/2014	R208 On 06-August-15	8.00	Put	Bond Future	2702	3	2702	3	0.00
11/08/2014	R208 On 06-August-15	8.01	Put	Bond Future	2680	3	2680	3	0.00
11/08/2014	R209 On 07-August-14			Bond Future	8.83	77.5628	8.8300	77.5628	0.00
11/08/2014	R209 On 06-November-14			Bond Future	8.95	75.3648	8.9506	75.3648	25,471.00
11/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	7478	8	7478	8	0.00
11/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	2013	2	2013	2	2,050.00
11/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	4594	5	4594	5	0.00
11/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	7775	8	7775	8	0.00
11/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7181	7	7181	7	0.00
11/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	733	1	733	1	5,500.00
11/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2166	2	2166	2	0.00
11/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3307	3	3307	3	0.00
11/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2408	3	2408	3	2,050.00
11/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	5035	5	5035	5	0.00
11/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2245	2	2245	2	0.00
11/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1343	1	1343	1	2,200.00
11/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2205	2	2205	2	1,640.00
11/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	1097	1	1097	1	2,200.00
11/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	189	0	189	0	2,050.00
11/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	4260	4	4260	4	0.00
11/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	164	0	164	0	1,640.00
11/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	140	0	140	0	2,050.00
11/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	2882	3	2882	3	0.00
11/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	1833	2	1833	2	0.00
11/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	2017	2	2017	2	0.00
11/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	1798	2	1798	2	0.00
11/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	617	1	617	1	5,500.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1663	2	1663	2	0.00
11/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	507	0	507	0	907.00
11/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	1869	2	1869	2	0.00
11/08/2014	R209 On 05-February-15			Bond Future	9.01	76.5849	9.0104	76.5849	0.00
11/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	4001	4	4001	4	0.00
11/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	4044	4	4044	4	0.00
11/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	3959	4	3959	4	0.00
11/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	3005	3	3005	3	0.00
11/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2274	2	2274	2	0.00
11/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	2216	2	2216	2	0.00
11/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2245	2	2245	2	0.00
11/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	3083	3	3083	3	0.00
11/08/2014	R209 On 07-May-15			Bond Future	9.05	74.8041	9.0541	74.8041	0.00
11/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	3612	4	3612	4	0.00
11/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	3684	4	3684	4	0.00
11/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	3648	4	3648	4	0.00
11/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	4050	4	4050	4	0.00
11/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	4012	4	4012	4	0.00
11/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	4089	4	4089	4	0.00
11/08/2014	R209 On 06-August-15			Bond Future	9.09	76.2211	9.0901	76.2211	0.00
11/08/2014	R209 On 06-August-15	9.90	Call	Bond Future	7868	8	7868	8	0.00
11/08/2014	R209 On 06-August-15	9.00	Call	Bond Future	4214	4	4214	4	0.00
11/08/2014	R209 On 06-August-15	9.01	Call	Bond Future	4250	4	4250	4	0.00
11/08/2014	R209 On 06-August-15	8.99	Call	Bond Future	4179	4	4179	4	0.00
11/08/2014	R209 On 06-August-15	9.00	Put	Bond Future	4881	5	4881	5	0.00
11/08/2014	R209 On 06-August-15	9.90	Put	Bond Future	2272	2	2272	2	2,914.00
11/08/2014	R209 On 06-August-15	9.01	Put	Bond Future	4842	5	4842	5	0.00
11/08/2014	R209 On 06-August-15	8.99	Put	Bond Future	4920	5	4920	5	0.00
11/08/2014	R210 On 07-August-14			Bond Future	172.08	172.0842	172.0842	172.0842	0.00
11/08/2014	R210 On 06-November-14			Bond Future	172.66	172.6701	172.6589	172.6701	617.00
11/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3669	4	3669	4	0.00
11/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3649	4	3649	4	0.00
11/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3659	4	3659	4	0.00
11/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R210 On 05-February-15			Bond Future	175.47	175.4852	175.4700	175.4852	0.00
11/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	480	0	480	0	0.00
11/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	460	0	460	0	0.00
11/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	470	0	470	0	0.00
11/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R211 On 07-August-14			Bond Future	130.63	130.6259	130.6259	130.6259	0.00
11/08/2014	R211 On 06-November-14			Bond Future	132.29	132.2971	132.2855	132.2971	1,070.00
11/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2295	2	2295	2	0.00
11/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2285	2	2285	2	0.00
11/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2275	2	2275	2	0.00
11/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R211 On 05-February-15			Bond Future	132.84	132.8519	132.8371	132.8519	0.00
11/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
11/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
11/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
11/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	163	0	163	0	0.00
11/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	153	0	153	0	0.00
11/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	173	0	173	0	0.00
11/08/2014	R212 On 07-August-14			Bond Future	135.29	135.2858	135.2858	135.2858	0.00
11/08/2014	R212 On 06-November-14			Bond Future	137.25	137.2551	137.2456	137.2551	18,159.00
11/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2246	2	2246	2	0.00
11/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2236	2	2236	2	0.00
11/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2256	2	2256	2	0.00
11/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R212 On 05-February-15			Bond Future	137.72	137.7343	137.7216	137.7343	0.00
11/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
11/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
11/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	268	0	268	0	0.00
11/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	278	0	278	0	0.00
11/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	288	0	288	0	0.00
11/08/2014	R213 On 07-August-14			Bond Future	8.71	88.2867	8.7100	88.2867	0.00
11/08/2014	R213 On 06-November-14			Bond Future	8.81	86.0127	8.8109	86.0127	29,313.00
11/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2127	2	2127	2	0.00
11/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2166	2	2166	2	0.00
11/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2206	2	2206	2	0.00
11/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	1870	2	1870	2	0.00
11/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	1834	2	1834	2	0.00
11/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	1906	2	1906	2	0.00
11/08/2014	R213 On 05-February-15			Bond Future	8.88	87.4047	8.8766	87.4047	0.00
11/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	4640	5	4640	5	0.00
11/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4548	5	4548	5	0.00
11/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4594	5	4594	5	0.00
11/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1863	2	1863	2	0.00
11/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1838	2	1838	2	0.00
11/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1889	2	1889	2	0.00
11/08/2014	R213 On 07-May-15			Bond Future	8.92	85.4188	8.9208	85.4188	0.00
11/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3204	3	3204	3	0.00
11/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3271	3	3271	3	0.00
11/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3238	3	3238	3	0.00
11/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4516	4	4516	4	0.00
11/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4474	4	4474	4	0.00
11/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4558	4	4558	4	0.00
11/08/2014	R214 On 07-August-14			Bond Future	8.91	78.5322	8.9100	78.5322	0.00
11/08/2014	R214 On 06-November-14			Bond Future	9.04	76.1965	9.0357	76.1965	6,057.00
11/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	2830	3	2830	3	2,500.00
11/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	5109	5	5109	5	0.00
11/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5166	5	5166	5	0.00
11/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5223	5	5223	5	0.00
11/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	6037	6	6037	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1555	1	1555	1	0.00
11/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	563	1	563	1	0.00
11/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	577	1	577	1	0.00
11/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	399	0	399	0	2,500.00
11/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	591	1	591	1	0.00
11/08/2014	R214 On 05-February-15			Bond Future	9.10	77.4296	9.0969	77.4296	0.00
11/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	5035	5	5035	5	0.00
11/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	4988	5	4988	5	0.00
11/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	4942	5	4942	5	0.00
11/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1958	2	1958	2	0.00
11/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1932	2	1932	2	0.00
11/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1984	2	1984	2	0.00
11/08/2014	R214 On 07-May-15			Bond Future	9.14	75.5189	9.1394	75.5189	0.00
11/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4127	4	4127	4	0.00
11/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4165	4	4165	4	0.00
11/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4088	4	4088	4	0.00
11/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	4007	4	4007	4	0.00
11/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	4045	4	4045	4	0.00
11/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	4084	4	4084	4	0.00
11/08/2014	R248 On 07-August-14			Bond Future	8.99	101.4359	8.9850	101.4359	0.00
11/08/2014	R248 On 06-November-14			Bond Future	9.12	98.1908	9.1181	98.1908	20,114.00
11/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	5728	6	5728	6	0.00
11/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	5907	6	5907	6	0.00
11/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	5818	6	5818	6	0.00
11/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R248 On 05-February-15			Bond Future	9.18	99.7799	9.1820	99.7799	1,277.00
11/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	3065	3	3065	3	0.00
11/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	3159	3	3159	3	0.00
11/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	2972	3	2972	3	0.00
11/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2014	R248 On 07-May-15			Bond Future	9.23	97.1283	9.2269	97.1283	0.00
11/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	227	1	227	1	0.00
11/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	129	0	129	0	0.00
11/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	324	1	324	1	0.00
11/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
11/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00