



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
18/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	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
18/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	2025 On 06-November-14			Bond Future	118.12	117.7964	118.1208	117.7964	0.00
18/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	1131	1	1131	1	0.00
18/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	1111	1	1111	1	0.00
18/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	1121	1	1121	1	0.00
18/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2025 On 05-February-15			Bond Future	118.88	118.5539	118.8801	118.5539	0.00
18/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	110	0	110	0	0.00
18/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	120	0	120	0	0.00
18/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	130	0	130	0	0.00
18/08/2014	2030 On 06-November-14			Bond Future	8.82	95.7655	8.8168	95.7655	4,185.00
18/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	1352	2	1352	2	0.00
18/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	1507	2	1507	2	0.00
18/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	1429	2	1429	2	0.00
18/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2030 On 05-February-15			Bond Future	8.88	93.3007	8.8841	93.3007	0.00
18/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	2706	3	2706	3	0.00
18/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	2855	3	2855	3	0.00
18/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	2780	3	2780	3	0.00
18/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2030 On 07-May-15			Bond Future	8.94	94.9633	8.9367	94.9633	0.00
18/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	1447	1	1447	1	0.00

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18/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	1525	1	1525	1	0.00
18/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	1368	1	1368	1	0.00
18/08/2014	2037 On 06-November-14			Bond Future	9.03	97.5057	9.0286	97.5057	6,708.00
18/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	5750	6	5750	6	0.00
18/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	5915	6	5915	6	0.00
18/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	5833	6	5833	6	0.00
18/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2037 On 05-February-15			Bond Future	9.09	94.8186	9.0932	94.8186	3,280.00
18/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	3473	4	3473	4	0.00
18/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	3558	4	3558	4	0.00
18/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	3643	4	3643	4	0.00
18/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2037 On 07-May-15			Bond Future	9.14	96.5084	9.1446	96.5084	0.00
18/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	1395	1	1395	1	0.00
18/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	1304	1	1304	1	0.00
18/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	1212	1	1212	1	0.00
18/08/2014	2038 On 06-November-14			Bond Future	122.19	122.2019	122.1937	122.2019	2,062.00
18/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2204	2	2204	2	0.00
18/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2184	2	2184	2	0.00
18/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2194	2	2194	2	0.00
18/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2038 On 05-February-15			Bond Future	122.87	122.8865	122.8748	122.8865	0.00
18/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2038 On 05-February-15	122.99	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
18/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	125	0	125	0	0.00
18/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	135	0	135	0	0.00
18/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	115	0	115	0	0.00
18/08/2014	2044 On 06-November-14			Bond Future	9.11	98.8943	9.1066	98.8943	253.00
18/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	1060	1	1060	1	0.00
18/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	1161	1	1161	1	0.00
18/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	960	1	960	1	0.00
18/08/2014	2044 On 05-February-15			Bond Future	9.17	96.1043	9.1692	96.1043	0.00
18/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	1670	2	1670	2	0.00
18/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	1771	2	1771	2	0.00
18/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	1570	1	1570	1	0.00
18/08/2014	2044 On 07-May-15			Bond Future	9.22	97.8171	9.2193	97.8171	0.00
18/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
18/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	2253	2	2253	2	0.00
18/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	2153	2	2153	2	0.00
18/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	2053	2	2053	2	0.00
18/08/2014	2046 On 06-November-14			Bond Future	122.13	121.8584	122.1253	121.8584	5,348.00
18/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	17695	17	17695	17	0.00
18/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17675	17	17675	17	0.00
18/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17685	17	17685	17	0.00
18/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2046 On 05-February-15			Bond Future	124.10	123.8360	124.1038	123.8360	0.00
18/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	114	0	114	0	0.00
18/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	94	0	94	0	0.00

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18/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	104	0	104	0	0.00
18/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2050 On 06-November-14			Bond Future	129.52	129.5273	129.5191	129.5273	2,800.00
18/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	3519	4	3519	4	0.00
18/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3509	4	3509	4	0.00
18/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3529	4	3529	4	0.00
18/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2050 On 05-February-15			Bond Future	130.17	130.1843	130.1725	130.1843	0.00
18/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	183	0	183	0	0.00
18/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	163	0	163	0	0.00
18/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	173	0	173	0	0.00
18/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
18/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
18/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	AL12 On 06-November-14			Index Future	507.88	509.0050	507.8760	509.0050	0.00
18/08/2014	AL12 On 05-February-15			Index Future	516.04	517.2020	516.0360	517.2020	0.00
18/08/2014	AL12 On 07-May-15			Index Future	525.16	526.3950	525.1620	526.3950	0.00
18/08/2014	AL37 On 06-November-14			Index Future	434.27	434.5610	434.2710	434.5610	0.00
18/08/2014	AL37 On 05-February-15			Index Future	441.25	441.5590	441.2490	441.5590	0.00
18/08/2014	AL7T On 06-November-14			Index Future	510.15	510.9660	510.1450	510.9660	1.00
18/08/2014	AL7T On 05-February-15			Index Future	518.34	519.1950	518.3420	519.1950	0.00
18/08/2014	ALBI On 06-November-14			Index Future	463.99	464.6910	463.9940	464.6910	586.00
18/08/2014	ALBI On 05-February-15			Index Future	471.45	472.1740	471.4490	472.1740	65.00
18/08/2014	ALBI On 07-May-15			Index Future	479.79	480.5670	479.7870	480.5670	0.00

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18/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/08/2014	EL28 On 06-November-14			Bond Future	123.83	123.6224	123.8310	123.6224	0.00
18/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1831	2	1831	2	0.00
18/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1841	2	1841	2	0.00
18/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1821	2	1821	2	0.00
18/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
18/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
18/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
18/08/2014	EL28 On 05-February-15			Bond Future	125.84	125.6286	125.8371	125.6286	0.00
18/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
18/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
18/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
18/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	163	0	163	0	0.00
18/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	153	0	153	0	0.00
18/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	173	0	173	0	0.00
18/08/2014	ES33 On 06-November-14			Bond Future	9.73	82.4582	9.7273	82.4582	6,220.00
18/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3948	4	3948	4	0.00
18/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4016	4	4016	4	0.00
18/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4083	4	4083	4	0.00
18/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
18/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
18/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
18/08/2014	ES33 On 05-February-15			Bond Future	9.82	83.7865	9.8192	83.7865	0.00
18/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1352	2	1352	2	0.00
18/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1282	2	1282	2	0.00
18/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1212	2	1212	2	0.00
18/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
18/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
18/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
18/08/2014	ES33 On 07-May-15			Bond Future	9.89	81.4866	9.8921	81.4866	0.00
18/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
18/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
18/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
18/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	1088	1	1088	1	0.00
18/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	944	1	944	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
18/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	1016	1	1016	1	0.00
18/08/2014	GOVI On 06-November-14			GOVI	462.76	463.4180	462.7580	463.4180	391.00
18/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	137680	14	137680	14	0.00
18/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	137480	14	137480	14	0.00
18/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	137580	14	137580	14	0.00
18/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
18/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
18/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
18/08/2014	GOVI On 05-February-15			GOVI	470.19	470.8800	470.1930	470.8800	45.00
18/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	102030	11	102030	11	0.00
18/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	101930	11	101930	11	0.00
18/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	101830	11	101830	11	0.00
18/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
18/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
18/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
18/08/2014	GOVI On 07-May-15			GOVI	478.51	479.2500	478.5090	479.2500	0.00
18/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	285190	29	285190	29	0.00
18/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	285090	29	285090	29	0.00
18/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	284990	29	284990	29	0.00
18/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
18/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
18/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
18/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.76	144.7179	144.7600	144.7179	635.00
18/08/2014	IGOV On 06-November-14			Index Future	219.16	219.0020	219.1550	219.0020	1,194.00
18/08/2014	IGOV On 05-February-15			Index Future	222.70	222.5550	222.7030	222.5550	0.00
18/08/2014	IGOV On 07-May-15			Index Future	226.67	226.5370	226.6680	226.5370	0.00
18/08/2014	ILBI On 06-November-14			Index Future	593.60	593.1040	593.5970	593.1040	0.00
18/08/2014	ILBI On 05-February-15			Index Future	603.06	602.5670	603.0630	602.5670	157.00
18/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
18/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	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
18/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.08	93.9200	6.0800	93.9200	0.00
18/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	33,000.00
18/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.17	93.8300	6.1700	93.8300	0.00
18/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
18/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.28	93.7200	6.2800	93.7200	0.00
18/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
18/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	2,850.00
18/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.63	93.3700	6.6300	93.3700	5,000.00
18/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.81	93.1900	6.8100	93.1900	0.00
18/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
18/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
18/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
18/08/2014	R023 On 06-November-14			Bond Future	8.15	99.2689	8.1536	99.2689	11,612.00
18/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	3084	3	3084	3	0.00
18/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	3040	3	3040	3	0.00
18/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	2996	3	2996	3	0.00
18/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	468	0	468	0	0.00
18/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	456	0	456	0	0.00
18/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	481	0	481	0	0.00
18/08/2014	R023 On 05-February-15			Bond Future	8.23	100.8677	8.2267	100.8677	0.00
18/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	3920	4	3920	4	0.00
18/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	3959	4	3959	4	0.00
18/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	3880	4	3880	4	0.00
18/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	977	1	977	1	0.00
18/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	993	1	993	1	0.00
18/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	1008	1	1008	1	0.00
18/08/2014	R023 On 07-May-15			Bond Future	8.27	98.7341	8.2700	98.7341	0.00
18/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2335	2	2335	2	0.00
18/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2387	2	2387	2	0.00
18/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2361	2	2361	2	0.00
18/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	3032	3	3032	3	0.00
18/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	3002	3	3002	3	0.00
18/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	3062	3	3062	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
18/08/2014	R023 On 06-August-15			Bond Future	8.30	100.6079	8.2956	100.6079	0.00
18/08/2014	R023 On 06-August-15	8.24	Call	Bond Future	2912	3	2912	3	0.00
18/08/2014	R023 On 06-August-15	9.07	Call	Bond Future	5579	6	5579	6	0.00
18/08/2014	R023 On 06-August-15	8.25	Call	Bond Future	2939	3	2939	3	0.00
18/08/2014	R023 On 06-August-15	8.26	Call	Bond Future	2966	3	2966	3	0.00
18/08/2014	R023 On 06-August-15	8.24	Put	Bond Future	3214	3	3214	3	0.00
18/08/2014	R023 On 06-August-15	8.26	Put	Bond Future	3160	3	3160	3	0.00
18/08/2014	R023 On 06-August-15	8.25	Put	Bond Future	3187	3	3187	3	0.00
18/08/2014	R023 On 06-August-15	9.07	Put	Bond Future	1490	1	1490	1	911.00
18/08/2014	R157 On 06-November-14			Bond Future	6.77	107.5388	6.7656	107.5388	0.00
18/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	45	0	45	0	0.00
18/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	48	0	48	0	0.00
18/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	46	0	46	0	0.00
18/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	518	1	518	1	0.00
18/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	533	1	533	1	0.00
18/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	526	1	526	1	0.00
18/08/2014	R157 On 05-February-15			Bond Future	6.91	109.2713	6.9080	109.2713	0.00
18/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1104	1	1104	1	0.00
18/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1115	1	1115	1	0.00
18/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1110	1	1110	1	0.00
18/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	30	0	30	0	0.00
18/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	30	0	30	0	0.00
18/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	29	0	29	0	0.00
18/08/2014	R186 On 06-November-14			Bond Future	8.36	120.5112	8.3568	120.5112	52,331.00
18/08/2014	R186 On 06-November-14	8.30	Call	Bond Future	1755	2	1755	2	100.00
18/08/2014	R186 On 06-November-14	8.50	Call	Bond Future	2636	0	2636	0	0.00
18/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	6755	7	6755	7	0.00
18/08/2014	R186 On 06-November-14	8.53	Call	Bond Future	2786	3	2786	3	0.00
18/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1200	1	1200	1	0.00
18/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1262	1	1262	1	0.00
18/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1230	1	1230	1	0.00
18/08/2014	R186 On 06-November-14	7.80	Call	Bond Future	442	1	442	1	100.00
18/08/2014	R186 On 06-November-14	8.30	Put	Bond Future	2230	2	2230	2	0.00
18/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	230	0	230	0	2,010.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2014	R186 On 06-November-14	8.50	Put	Bond Future	1448	0	1448	0	2,000.00
18/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	3030	3	3030	3	0.00
18/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	2921	3	2921	3	0.00
18/08/2014	R186 On 06-November-14	8.53	Put	Bond Future	1351	1	1351	1	100.00
18/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	2975	3	2975	3	0.00
18/08/2014	R186 On 06-November-14	7.80	Put	Bond Future	5224	5	5224	5	0.00
18/08/2014	R186 On 05-February-15			Bond Future	8.42	117.1555	8.4217	117.1555	540.00
18/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	4565	5	4565	5	0.00
18/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	4616	5	4616	5	0.00
18/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	5905	6	5905	6	0.00
18/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4514	5	4514	5	0.00
18/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	1949	2	1949	2	0.00
18/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1302	1	1302	1	9,600.00
18/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	1891	2	1891	2	0.00
18/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	1920	2	1920	2	0.00
18/08/2014	R186 On 07-May-15			Bond Future	8.47	119.2420	8.4667	119.2420	0.00
18/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	3030	3	3030	3	0.00
18/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	3065	3	3065	3	0.00
18/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	2995	3	2995	3	0.00
18/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	4789	5	4789	5	0.00
18/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	4743	5	4743	5	0.00
18/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	4836	5	4836	5	0.00
18/08/2014	R197 On 06-November-14			Bond Future	288.77	288.4655	288.7725	288.4655	908.00
18/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	3772	3	3772	3	0.00
18/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	3762	3	3762	3	0.00
18/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	3782	3	3782	3	0.00
18/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R197 On 05-February-15			Bond Future	287.45	287.1439	287.4476	287.1439	0.00
18/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
18/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
18/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
18/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	1552	2	1552	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
18/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	1562	2	1562	2	0.00
18/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	1542	2	1542	2	0.00
18/08/2014	R202 On 06-November-14			Bond Future	231.70	231.7137	231.6979	231.7137	47,022.00
18/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	4708	5	4708	5	0.00
18/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4698	5	4698	5	0.00
18/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4688	5	4688	5	0.00
18/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R202 On 05-February-15			Bond Future	232.26	232.2852	232.2628	232.2852	0.00
18/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
18/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
18/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
18/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	737	1	737	1	0.00
18/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	747	1	747	1	0.00
18/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	727	1	727	1	0.00
18/08/2014	R203 On 06-November-14			Bond Future	7.16	104.0937	7.1559	104.0937	12,128.00
18/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	195	0	195	0	45.00
18/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	309	0	309	0	14.00
18/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	209	0	209	0	0.00
18/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	202	0	202	0	0.00
18/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	1013	1	1013	1	0.00
18/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	764	1	764	1	0.00
18/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	975	1	975	1	0.00
18/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	994	1	994	1	0.00
18/08/2014	R203 On 05-February-15			Bond Future	7.23	105.7705	7.2330	105.7705	0.00
18/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1414	1	1414	1	55.00
18/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2678	3	2678	3	0.00
18/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2699	3	2699	3	0.00
18/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2657	3	2657	3	0.00
18/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	83	0	83	0	0.00
18/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	81	0	81	0	0.00
18/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	342	0	342	0	0.00
18/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	86	0	86	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
18/08/2014	R203 On 07-May-15			Bond Future	7.24	103.4824	7.2381	103.4824	0.00
18/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	904	1	904	1	0.00
18/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	916	1	916	1	0.00
18/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	893	1	893	1	0.00
18/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	879	1	879	1	0.00
18/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	869	1	869	1	0.00
18/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	889	1	889	1	0.00
18/08/2014	R204 On 06-November-14			Bond Future	7.48	104.9740	7.4811	104.9740	13,177.00
18/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	168	0	168	0	0.00
18/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	1954	2	1954	2	0.00
18/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	181	0	181	0	0.00
18/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	174	0	174	0	0.00
18/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	1886	2	1886	2	0.00
18/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	180	0	180	0	1,270.00
18/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	1916	2	1916	2	0.00
18/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	1857	2	1857	2	0.00
18/08/2014	R204 On 05-February-15			Bond Future	7.56	102.6291	7.5552	102.6291	0.00
18/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2613	3	2613	3	0.00
18/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2587	3	2587	3	0.00
18/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2639	3	2639	3	0.00
18/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	327	0	327	0	0.00
18/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	334	0	334	0	0.00
18/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	340	0	340	0	0.00
18/08/2014	R204 On 07-May-15			Bond Future	7.59	104.4564	7.5874	104.4564	0.00
18/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1212	1	1212	1	0.00
18/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1243	1	1243	1	0.00
18/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1227	1	1227	1	0.00
18/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1518	1	1518	1	0.00
18/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1502	1	1502	1	0.00
18/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1486	1	1486	1	0.00
18/08/2014	R204 On 06-August-15			Bond Future	7.58	102.3974	7.5829	102.3974	0.00
18/08/2014	R204 On 06-August-15	8.41	Call	Bond Future	3026	3	3026	3	0.00
18/08/2014	R204 On 06-August-15	7.74	Call	Bond Future	1739	2	1739	2	0.00
18/08/2014	R204 On 06-August-15	7.76	Call	Bond Future	1772	2	1772	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
18/08/2014	R204 On 06-August-15	7.75	Call	Bond Future	1755	2	1755	2	0.00
18/08/2014	R204 On 06-August-15	8.41	Put	Bond Future	630	1	630	1	699.00
18/08/2014	R204 On 06-August-15	7.75	Put	Bond Future	1266	1	1266	1	0.00
18/08/2014	R204 On 06-August-15	7.74	Put	Bond Future	1278	1	1278	1	0.00
18/08/2014	R204 On 06-August-15	7.76	Put	Bond Future	1253	1	1253	1	0.00
18/08/2014	R207 On 06-November-14			Bond Future	7.73	100.3672	7.7319	100.3672	36,237.00
18/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	318	0	318	0	0.00
18/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	339	0	339	0	0.00
18/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	329	0	329	0	0.00
18/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	1961	2	1961	2	0.00
18/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	1929	2	1929	2	0.00
18/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	1898	2	1898	2	0.00
18/08/2014	R207 On 05-February-15			Bond Future	7.81	98.3421	7.8054	98.3421	0.00
18/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	3137	3	3137	3	0.00
18/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3197	3	3197	3	0.00
18/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3167	3	3167	3	0.00
18/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	454	0	454	0	0.00
18/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	446	0	446	0	0.00
18/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	462	0	462	0	0.00
18/08/2014	R207 On 07-May-15			Bond Future	7.85	100.0936	7.8494	100.0936	0.00
18/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2623	3	2623	3	0.00
18/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1522	2	1522	2	66.00
18/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2648	3	2648	3	0.00
18/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2599	3	2599	3	0.00
18/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	1102	1	1102	1	0.00
18/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	1977	2	1977	2	0.00
18/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1115	1	1115	1	0.00
18/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1128	1	1128	1	0.00
18/08/2014	R208 On 06-November-14			Bond Future	7.92	95.1338	7.9207	95.1338	16,257.00
18/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	289	0	289	0	0.00
18/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	309	0	309	0	0.00
18/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	299	0	299	0	0.00
18/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	2947	3	2947	3	0.00
18/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2573	2	2573	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
18/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2535	2	2535	2	0.00
18/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2613	3	2613	3	0.00
18/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	237	0	237	0	1,520.00
18/08/2014	R208 On 05-February-15			Bond Future	7.99	96.6664	7.9934	96.6664	0.00
18/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	3026	3	3026	3	0.00
18/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	3090	3	3090	3	0.00
18/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	3058	3	3058	3	0.00
18/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	774	1	774	1	0.00
18/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	762	1	762	1	0.00
18/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	749	1	749	1	0.00
18/08/2014	R208 On 07-May-15			Bond Future	8.04	94.9846	8.0364	94.9846	0.00
18/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	1957	2	1957	2	0.00
18/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	2001	2	2001	2	0.00
18/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	1979	2	1979	2	0.00
18/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	2164	2	2164	2	0.00
18/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	2119	2	2119	2	0.00
18/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	2141	2	2141	2	0.00
18/08/2014	R208 On 06-August-15			Bond Future	8.06	96.7880	8.0570	96.7880	0.00
18/08/2014	R208 On 06-August-15	8.00	Call	Bond Future	2198	2	2198	2	0.00
18/08/2014	R208 On 06-August-15	7.99	Call	Bond Future	2177	2	2177	2	0.00
18/08/2014	R208 On 06-August-15	8.01	Call	Bond Future	2220	2	2220	2	0.00
18/08/2014	R208 On 06-August-15	8.85	Call	Bond Future	4408	5	4408	5	0.00
18/08/2014	R208 On 06-August-15	8.85	Put	Bond Future	1072	1	1072	1	198.00
18/08/2014	R208 On 06-August-15	7.99	Put	Bond Future	2466	2	2466	2	0.00
18/08/2014	R208 On 06-August-15	8.00	Put	Bond Future	2444	2	2444	2	0.00
18/08/2014	R208 On 06-August-15	8.01	Put	Bond Future	2422	2	2422	2	0.00
18/08/2014	R209 On 06-November-14			Bond Future	8.95	75.3252	8.9507	75.3252	25,626.00
18/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	7450	8	7450	8	0.00
18/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	1930	2	1930	2	2,050.00
18/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	4534	5	4534	5	0.00
18/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	7749	8	7749	8	0.00
18/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	668	1	668	1	5,500.00
18/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7150	7	7150	7	0.00
18/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2083	2	2083	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
18/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3231	3	3231	3	0.00
18/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2326	2	2326	2	2,050.00
18/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	4981	5	4981	5	0.00
18/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2162	2	2162	2	0.00
18/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1264	1	1264	1	2,200.00
18/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2122	2	2122	2	1,640.00
18/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	1023	1	1023	1	2,200.00
18/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	159	0	159	0	2,050.00
18/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	4196	4	4196	4	0.00
18/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	137	0	137	0	1,640.00
18/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	116	0	116	0	2,050.00
18/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	2804	3	2804	3	0.00
18/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	1751	2	1751	2	0.00
18/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	1935	2	1935	2	0.00
18/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	1716	2	1716	2	0.00
18/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	558	1	558	1	5,500.00
18/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1581	2	1581	2	0.00
18/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	1787	2	1787	2	0.00
18/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	453	0	453	0	907.00
18/08/2014	R209 On 05-February-15			Bond Future	9.01	76.5387	9.0113	76.5387	0.00
18/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	3936	4	3936	4	0.00
18/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	3979	4	3979	4	0.00
18/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	3894	4	3894	4	0.00
18/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	2941	3	2941	3	0.00
18/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2216	2	2216	2	0.00
18/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	2157	2	2157	2	0.00
18/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2187	2	2187	2	0.00
18/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	3026	3	3026	3	0.00
18/08/2014	R209 On 07-May-15			Bond Future	9.06	74.7509	9.0567	74.7509	0.00
18/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	3552	4	3552	4	0.00
18/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	3624	4	3624	4	0.00
18/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	3588	4	3588	4	0.00
18/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	4009	4	4009	4	0.00
18/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	3971	4	3971	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
18/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	4048	4	4048	4	0.00
18/08/2014	R209 On 06-August-15			Bond Future	9.09	76.1708	9.0916	76.1708	0.00
18/08/2014	R209 On 06-August-15	9.90	Call	Bond Future	7738	8	7738	8	0.00
18/08/2014	R209 On 06-August-15	9.00	Call	Bond Future	4069	4	4069	4	0.00
18/08/2014	R209 On 06-August-15	9.01	Call	Bond Future	4105	4	4105	4	0.00
18/08/2014	R209 On 06-August-15	8.99	Call	Bond Future	4034	4	4034	4	0.00
18/08/2014	R209 On 06-August-15	9.00	Put	Bond Future	4746	5	4746	5	0.00
18/08/2014	R209 On 06-August-15	9.90	Put	Bond Future	2153	2	2153	2	2,914.00
18/08/2014	R209 On 06-August-15	9.01	Put	Bond Future	4707	5	4707	5	0.00
18/08/2014	R209 On 06-August-15	8.99	Put	Bond Future	4786	5	4786	5	0.00
18/08/2014	R210 On 06-November-14			Bond Future	172.48	172.1948	172.4826	172.1948	602.00
18/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3493	3	3493	3	0.00
18/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3473	3	3473	3	0.00
18/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3483	3	3483	3	0.00
18/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R210 On 05-February-15			Bond Future	175.28	174.9890	175.2765	174.9890	0.00
18/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	286	0	286	0	0.00
18/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	266	0	266	0	0.00
18/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	276	0	276	0	0.00
18/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R211 On 06-November-14			Bond Future	132.24	132.2181	132.2372	132.2181	1,070.00
18/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2247	2	2247	2	0.00
18/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2237	2	2237	2	0.00
18/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2227	2	2227	2	0.00
18/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R211 On 05-February-15			Bond Future	132.78	132.7616	132.7773	132.7616	0.00
18/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
18/08/2014	R211 On 05-February-15	133.00	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
18/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
18/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	223	0	223	0	0.00
18/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	213	0	213	0	0.00
18/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	233	0	233	0	0.00
18/08/2014	R212 On 06-November-14			Bond Future	137.18	137.0062	137.1811	137.0062	18,159.00
18/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2181	2	2181	2	0.00
18/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2171	2	2171	2	0.00
18/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2191	2	2191	2	0.00
18/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R212 On 05-February-15			Bond Future	137.64	137.4709	137.6450	137.4709	0.00
18/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
18/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
18/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
18/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	345	1	345	1	0.00
18/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	355	1	355	1	0.00
18/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	365	1	365	1	0.00
18/08/2014	R213 On 06-November-14			Bond Future	8.83	86.0531	8.8258	86.0531	29,313.00
18/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	1983	2	1983	2	0.00
18/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2022	2	2022	2	0.00
18/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2061	2	2061	2	0.00
18/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	1839	2	1839	2	0.00
18/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	1803	2	1803	2	0.00
18/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	1876	2	1876	2	0.00
18/08/2014	R213 On 05-February-15			Bond Future	8.89	87.4390	8.8929	87.4390	0.00
18/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	4500	5	4500	5	0.00
18/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4409	5	4409	5	0.00
18/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4455	5	4455	5	0.00
18/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1847	2	1847	2	0.00
18/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1821	2	1821	2	0.00
18/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1873	2	1873	2	0.00
18/08/2014	R213 On 07-May-15			Bond Future	8.94	85.4467	8.9395	85.4467	0.00
18/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3093	3	3093	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
18/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3160	3	3160	3	0.00
18/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3126	3	3126	3	0.00
18/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4543	4	4543	4	0.00
18/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4500	4	4500	4	0.00
18/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4585	4	4585	4	0.00
18/08/2014	R214 On 06-November-14			Bond Future	9.03	76.1138	9.0304	76.1138	6,057.00
18/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	2772	3	2772	3	2,500.00
18/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	5084	5	5084	5	0.00
18/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5142	5	5142	5	0.00
18/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5200	5	5200	5	0.00
18/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	6025	6	6025	6	0.00
18/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1455	1	1455	1	0.00
18/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	498	1	498	1	0.00
18/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	511	1	511	1	0.00
18/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	345	0	345	0	2,500.00
18/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	524	1	524	1	0.00
18/08/2014	R214 On 05-February-15			Bond Future	9.09	77.3396	9.0923	77.3396	0.00
18/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	4965	5	4965	5	0.00
18/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	4918	5	4918	5	0.00
18/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	4871	5	4871	5	0.00
18/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1851	2	1851	2	0.00
18/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1826	2	1826	2	0.00
18/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1877	2	1877	2	0.00
18/08/2014	R214 On 07-May-15			Bond Future	9.14	75.4212	9.1363	75.4212	0.00
18/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4089	4	4089	4	0.00
18/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4128	4	4128	4	0.00
18/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4051	4	4051	4	0.00
18/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	3945	4	3945	4	0.00
18/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	3984	4	3984	4	0.00
18/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	4023	4	4023	4	0.00
18/08/2014	R248 On 06-November-14			Bond Future	9.10	98.1908	9.0973	98.1908	20,114.00
18/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	5938	6	5938	6	0.00
18/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	6118	6	6118	6	0.00
18/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	6028	6	6028	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
18/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R248 On 05-February-15			Bond Future	9.16	99.7722	9.1613	99.7722	1,277.00
18/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	3271	3	3271	3	0.00
18/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	3364	3	3364	3	0.00
18/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	3177	3	3177	3	0.00
18/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R248 On 07-May-15			Bond Future	9.21	97.1125	9.2073	97.1125	0.00
18/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	420	1	420	1	0.00
18/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	322	0	322	0	0.00
18/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	518	1	518	1	0.00
18/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
18/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00