



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 11/03/2014 To: 11/03/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	0986 On 31-March-36			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
11/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	2025 On 08-May-14			Bond Future	110.49	110.4937	110.4926	110.4937	0.00
11/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	497	0	0	0	0.00
11/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	507	1	1	1	0.00
11/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	517	1	1	1	0.00
11/03/2014	2025 On 07-August-14			Bond Future	111.01	111.0137	111.0115	111.0137	0.00
11/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	2021	2	2	2	0.00
11/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	2001	2	2	2	0.00
11/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	2011	2	2	2	0.00
11/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 08-May-14			Bond Future	9.04	93.8204	93.5896	93.8204	1,559.00
11/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	238	0	0	0	0.00
11/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	317	0	0	0	0.00
11/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	395	0	0	0	0.00
11/03/2014	2030 On 07-August-14			Bond Future	9.13	91.1957	90.9604	91.1957	0.00
11/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	1031	1	1	1	0.00
11/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	954	1	1	1	0.00
11/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	1109	1	1	1	0.00
11/03/2014	2030 On 06-November-14			Bond Future	9.22	92.6040	92.3643	92.6040	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
11/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	1729	1	2	1	0.00
11/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	1575	1	2	1	0.00
11/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	1652	1	2	1	0.00
11/03/2014	2037 On 08-May-14			Bond Future	9.21	95.8677	95.6479	95.8677	5,914.00
11/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	1402	2	1	2	0.00
11/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	1576	2	2	2	0.00
11/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	1489	2	1	2	0.00
11/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2037 On 07-August-14			Bond Future	9.30	93.0226	92.7985	93.0226	3,280.00
11/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	2319	2	2	2	0.00
11/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	2227	2	2	2	0.00
11/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	2136	2	2	2	0.00
11/03/2014	2037 On 06-November-14			Bond Future	9.38	94.3421	94.1137	94.3421	0.00
11/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	2658	3	3	3	0.00
11/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	2740	3	3	3	0.00
11/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	2823	3	3	3	0.00
11/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2038 On 08-May-14			Bond Future	111.00	111.0039	111.0035	111.0039	57.00
11/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	2003	2	2	2	0.00
11/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	1993	2	2	2	0.00
11/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	2013	2	2	2	0.00
11/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2038 On 08-May-14	109.01	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
11/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2038 On 07-August-14			Bond Future	111.39	111.3911	111.3895	111.3911	0.00
11/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	5380	5	5	5	0.00
11/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	5390	5	5	5	0.00
11/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	5400	5	5	5	0.00
11/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 08-May-14			Bond Future	108.19	108.1882	108.1880	108.1882	5,218.00
11/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3838	4	4	4	0.00
11/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3828	4	4	4	0.00
11/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3848	4	4	4	0.00
11/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 07-August-14			Bond Future	109.79	109.7960	109.7948	109.7960	0.00
11/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	5355	5	5	5	0.00
11/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	5345	5	5	5	0.00
11/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	5365	5	5	5	0.00
11/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 06-November-14			Bond Future	110.17	110.1679	110.1655	110.1679	0.00
11/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5735	6	6	6	0.00
11/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	5715	6	6	6	0.00
11/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	5725	6	6	6	0.00
11/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2050 On 08-May-14			Bond Future	114.46	114.4636	114.4636	114.4636	472.00
11/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00

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11/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	536	1	1	1	0.00
11/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	546	1	1	1	0.00
11/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	526	1	1	1	0.00
11/03/2014	2050 On 07-August-14			Bond Future	114.76	114.7615	114.7604	114.7615	0.00
11/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	2760	3	3	3	0.00
11/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	2770	3	3	3	0.00
11/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	2750	3	3	3	0.00
11/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	AL37 On 08-May-14			Index Future	409.84	410.0550	409.8370	410.0550	0.00
11/03/2014	AL37 On 07-August-14			Index Future	415.87	416.0950	415.8700	416.0950	0.00
11/03/2014	AL7T On 08-May-14			Index Future	480.96	481.5420	480.9620	481.5420	1.00
11/03/2014	AL7T On 07-August-14			Index Future	488.04	488.6360	488.0420	488.6360	0.00
11/03/2014	ALBI On 08-May-14			Index Future	438.03	438.5230	438.0310	438.5230	704.00
11/03/2014	ALBI On 07-August-14			Index Future	444.48	444.9830	444.4780	444.9830	0.00
11/03/2014	ALBI On 06-November-14			Index Future	451.33	451.8440	451.3280	451.8440	0.00
11/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C025 On 31-January-25			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
11/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	CS23 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
11/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2014	EL28 On 08-May-14			Bond Future	115.60	115.6031	115.6027	115.6031	0.00
11/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1613	2	2	2	0.00
11/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1593	2	2	2	0.00
11/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1603	2	2	2	0.00
11/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	EL28 On 07-August-14			Bond Future	117.32	117.3215	117.3199	117.3215	0.00
11/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3310	3	3	3	0.00
11/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3320	3	3	3	0.00
11/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3330	3	3	3	0.00
11/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 08-May-14			Bond Future	9.82	81.4562	81.2426	81.4562	6,292.00
11/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2008	2	2	2	0.00
11/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2084	2	2	2	0.00
11/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1933	2	2	2	0.00
11/03/2014	ES33 On 07-August-14			Bond Future	9.93	82.5483	82.3307	82.5483	0.00
11/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1631	2	2	2	0.00
11/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1562	2	2	2	0.00
11/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1493	2	1	2	0.00
11/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 06-November-14			Bond Future	10.03	80.0386	79.8170	80.0386	0.00

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11/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1785	2	2	2	0.00
11/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1852	2	2	2	0.00
11/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1920	2	2	2	0.00
11/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
11/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
11/03/2014	GOVI On 08-May-14			GOVI	437.01	437.4750	437.0130	437.4750	307.00
11/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	49870	5	5	5	0.00
11/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	49970	5	5	5	0.00
11/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	49770	5	5	5	0.00
11/03/2014	GOVI On 07-August-14			GOVI	443.45	443.9190	443.4450	443.9190	175.00
11/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	165450	16	17	16	0.00
11/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	165650	16	17	16	0.00
11/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	165550	16	17	16	0.00
11/03/2014	GOVI On 06-November-14			GOVI	450.28	450.7640	450.2790	450.7640	0.00
11/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	12890	2	1	2	0.00
11/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	12690	2	1	2	0.00
11/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	12790	2	1	2	0.00
11/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
11/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
11/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/03/2014	IGOV On 08-May-14			Index Future	201.82	201.8250	201.8230	201.8250	1,266.00
11/03/2014	IGOV On 07-August-14			Index Future	204.82	204.8220	204.8180	204.8220	90.00
11/03/2014	IGOV On 06-November-14			Index Future	208.00	208.0050	207.9990	208.0050	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
11/03/2014	ILBI On 08-May-14			Index Future	546.67	546.6690	546.6650	546.6690	0.00
11/03/2014	ILBI On 07-August-14			Index Future	554.57	554.5720	554.5670	554.5720	210.00
11/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/03/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2400	94.2400	94.2400	3,000.00
11/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.96	93.9900	94.0400	93.9900	0.00
11/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.06	93.8900	93.9400	93.8900	2,000.00
11/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.34	93.6400	93.6600	93.6400	2,000.00
11/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.44	93.5400	93.5600	93.5400	1,000.00
11/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.64	93.3400	93.3600	93.3400	600.00
11/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.74	93.2400	93.2600	93.2400	1,000.00
11/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.28	92.7100	92.7200	92.7100	0.00
11/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.58	92.3800	92.4200	92.3800	2,850.00
11/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.81	92.1700	92.1900	92.1700	5,400.00
11/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.97	92.0200	92.0300	92.0200	0.00
11/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.11	91.8900	91.8900	91.8900	0.00
11/03/2014	R023 On 08-May-14			Bond Future	8.49	97.1554	97.0401	97.1554	12,886.00
11/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	170	0	0	0	0.00
11/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	175	0	0	0	0.00
11/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	164	0	0	0	0.00
11/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	5563	5	6	5	0.00
11/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5620	6	6	6	0.00
11/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5678	6	6	6	0.00
11/03/2014	R023 On 07-August-14			Bond Future	8.59	98.4751	98.3569	98.4751	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
11/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2429	2	2	2	0.00
11/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2484	3	2	3	0.00
11/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2456	3	2	3	0.00
11/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2931	3	3	3	0.00
11/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2992	3	3	3	0.00
11/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2961	3	3	3	0.00
11/03/2014	R023 On 06-November-14			Bond Future	8.69	96.0746	95.9537	96.0746	0.00
11/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3261	3	3	3	0.00
11/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3288	3	3	3	0.00
11/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3234	3	3	3	0.00
11/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3747	4	4	4	0.00
11/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3717	4	4	4	0.00
11/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3776	4	4	4	0.00
11/03/2014	R157 On 08-May-14			Bond Future	7.21	110.0392	110.0356	110.0392	25,346.00
11/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2718	3	3	3	0.00
11/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2732	3	3	3	0.00
11/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2705	3	3	3	0.00
11/03/2014	R157 On 07-August-14			Bond Future	7.51	111.6610	111.6562	111.6610	13,000.00
11/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	136	0	0	0	0.00
11/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	139	0	0	0	0.00
11/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	141	0	0	0	0.00
11/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	972	1	1	1	0.00
11/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	963	1	1	1	0.00
11/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	955	1	1	1	0.00
11/03/2014	R157 On 06-November-14			Bond Future	7.92	106.5702	106.5643	106.5702	0.00
11/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	65	0	0	0	0.00
11/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	64	0	0	0	0.00
11/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	66	0	0	0	0.00
11/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1501	1	2	1	0.00
11/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1516	2	2	2	0.00
11/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1509	2	2	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
11/03/2014	R186 On 08-May-14			Bond Future	8.61	118.5367	118.4599	118.5367	51,559.00
11/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	4791	5	5	5	0.00
11/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1483	2	1	2	1,000.00
11/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	19	0	0	0	0.00
11/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	20	0	0	0	0.00
11/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	9122	9	9	9	0.00
11/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	1826	2	2	2	900.00
11/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	18	0	0	0	0.00
11/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	5727	6	6	6	0.00
11/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3124	3	3	3	0.00
11/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1054	1	1	1	10,000.00
11/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4201	4	4	4	0.00
11/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	2879	3	3	3	6,000.00
11/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	103	0	0	0	1,933.00
11/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	3271	3	3	3	0.00
11/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	13588	14	14	14	0.00
11/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	2763	3	3	3	1,933.00
11/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	13685	14	14	14	0.00
11/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	811	1	1	1	1,500.00
11/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	1020	1	1	1	400.00
11/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1731	2	2	2	0.00
11/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	9942	10	10	10	0.00
11/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	4132	4	4	4	0.00
11/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	564	1	1	1	10,000.00
11/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	1565	2	2	2	900.00
11/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	13782	14	14	14	0.00
11/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	142	0	0	0	6,000.00
11/03/2014	R186 On 07-August-14			Bond Future	8.70	114.9905	114.9113	114.9905	0.00
11/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2302	2	2	2	0.00
11/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2363	2	2	2	0.00
11/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2333	2	2	2	0.00
11/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	4706	5	5	5	0.00
11/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	5641	6	6	6	0.00
11/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	5750	6	6	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
11/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	5695	6	6	6	0.00
11/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2952	3	3	3	840.00
11/03/2014	R186 On 06-November-14			Bond Future	8.79	116.7657	116.6843	116.7657	0.00
11/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6505	7	7	7	0.00
11/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2656	3	3	3	0.00
11/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2712	3	3	3	0.00
11/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2684	3	3	3	0.00
11/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	7958	8	8	8	0.00
11/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	8016	8	8	8	0.00
11/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	7901	8	8	8	0.00
11/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3509	3	4	3	2,010.00
11/03/2014	R197 On 08-May-14			Bond Future	275.10	275.1074	275.1042	275.1074	1,912.00
11/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	25094	25	25	25	0.00
11/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	25114	25	25	25	0.00
11/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	25104	25	25	25	0.00
11/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R197 On 07-August-14			Bond Future	273.39	273.3929	273.3869	273.3929	0.00
11/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	3387	3	3	3	0.00
11/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	3397	3	3	3	0.00
11/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	3377	3	3	3	0.00
11/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R201 On 08-May-14			Bond Future	6.80	104.5937	104.5655	104.5937	0.00
11/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1236	1	1	1	0.00
11/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1224	1	1	1	0.00
11/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1230	1	1	1	0.00
11/03/2014	R201 On 07-August-14			Bond Future	7.34	101.7242	101.6944	101.7242	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
11/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	43	0	0	0	0.00
11/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	42	0	0	0	0.00
11/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	43	0	0	0	0.00
11/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	778	1	1	1	0.00
11/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	775	1	1	1	0.00
11/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	772	1	1	1	0.00
11/03/2014	R202 On 08-May-14			Bond Future	214.15	214.1551	214.1535	214.1551	44,663.00
11/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	3953	4	4	4	0.00
11/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	3957	4	4	4	0.00
11/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	3962	4	4	4	0.00
11/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	4804	5	5	5	0.00
11/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	4809	5	5	5	0.00
11/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	4798	5	5	5	0.00
11/03/2014	R202 On 07-August-14			Bond Future	214.25	214.2554	214.2517	214.2554	0.00
11/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	10364	10	10	10	0.00
11/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	10358	10	10	10	0.00
11/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	10352	10	10	10	0.00
11/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	4106	4	4	4	0.00
11/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	4110	4	4	4	0.00
11/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	4102	4	4	4	0.00
11/03/2014	R203 On 08-May-14			Bond Future	7.78	102.6691	102.6591	102.6691	16,949.00
11/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	62	0	0	0	29.00
11/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	335	0	0	0	16.00
11/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6182	6	6	6	0.00
11/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1457	1	1	1	0.00
11/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	6119	6	6	6	0.00
11/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2858	3	3	3	0.00
11/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	6150	6	6	6	0.00
11/03/2014	R203 On 07-August-14			Bond Future	7.95	104.1823	104.1711	104.1823	0.00
11/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	508	1	1	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
11/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	500	1	1	1	0.00
11/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	493	0	0	0	0.00
11/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	229	0	0	0	46.00
11/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2269	2	2	2	0.00
11/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2249	2	2	2	0.00
11/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2289	2	2	2	0.00
11/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3281	3	3	3	0.00
11/03/2014	R203 On 06-November-14			Bond Future	8.12	101.6257	101.6134	101.6257	0.00
11/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	477	0	0	0	14.00
11/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	403	0	0	0	45.00
11/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	413	0	0	0	0.00
11/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	408	0	0	0	0.00
11/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3371	3	3	3	0.00
11/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3661	4	4	4	0.00
11/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3619	4	4	4	0.00
11/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3640	4	4	4	0.00
11/03/2014	R204 On 08-May-14			Bond Future	8.01	103.1036	103.0898	103.1036	31,206.00
11/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	1	0	0	0	0.00
11/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	1	0	0	0	0.00
11/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	1	0	0	0	0.00
11/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7742	8	8	8	0.00
11/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7825	8	8	8	0.00
11/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7784	8	8	8	0.00
11/03/2014	R204 On 07-August-14			Bond Future	8.15	100.5902	100.5752	100.5902	100.00
11/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	1044	1	1	1	0.00
11/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	663	1	1	1	0.00
11/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	643	1	1	1	0.00
11/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	653	1	1	1	0.00
11/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2390	2	2	2	530.00
11/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3242	3	3	3	0.00
11/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3188	3	3	3	0.00
11/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3215	3	3	3	0.00
11/03/2014	R204 On 06-November-14			Bond Future	8.29	102.1431	102.1268	102.1431	0.00
11/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	549	1	1	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
11/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	556	1	1	1	0.00
11/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1594	2	2	2	0.00
11/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	543	1	1	1	0.00
11/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	5055	5	5	5	0.00
11/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2614	3	3	3	1,270.00
11/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	5025	5	5	5	0.00
11/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	5084	5	5	5	0.00
11/03/2014	R207 On 08-May-14			Bond Future	8.29	97.8411	97.7128	97.8411	19,048.00
11/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	1	0	0	0	0.00
11/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	1	0	0	0	0.00
11/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	1	0	0	0	0.00
11/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9597	9	10	9	0.00
11/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9646	10	10	10	0.00
11/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9549	9	10	9	0.00
11/03/2014	R207 On 07-August-14			Bond Future	8.42	95.6420	95.5108	95.6420	0.00
11/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	755	1	1	1	0.00
11/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	767	1	1	1	0.00
11/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	778	1	1	1	0.00
11/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3834	4	4	4	0.00
11/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3866	4	4	4	0.00
11/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3802	4	4	4	0.00
11/03/2014	R207 On 06-November-14			Bond Future	8.55	97.1187	96.9846	97.1187	0.00
11/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	740	1	1	1	0.00
11/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	757	1	1	1	0.00
11/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	749	1	1	1	0.00
11/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5703	6	6	6	0.00
11/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5669	6	6	6	0.00
11/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5636	6	6	6	0.00
11/03/2014	R208 On 08-May-14			Bond Future	8.39	92.4465	92.3272	92.4465	11,730.00
11/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	1	0	0	0	0.00
11/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	1	0	0	0	0.00
11/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	1	0	0	0	0.00
11/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	10995	11	11	11	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
11/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	10884	11	11	11	0.00
11/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	10939	11	11	11	0.00
11/03/2014	R208 On 07-August-14			Bond Future	8.51	93.8093	93.6872	93.8093	0.00
11/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	965	1	1	1	0.00
11/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1779	2	2	2	0.00
11/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	952	1	1	1	0.00
11/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	979	1	1	1	0.00
11/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2859	3	3	3	630.00
11/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	4378	4	4	4	0.00
11/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	4343	4	4	4	0.00
11/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4414	4	4	4	0.00
11/03/2014	R208 On 06-November-14			Bond Future	8.62	91.8582	91.7334	91.8582	0.00
11/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	919	1	1	1	0.00
11/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	939	1	1	1	0.00
11/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	929	1	1	1	0.00
11/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2616	3	3	3	0.00
11/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6458	6	6	6	0.00
11/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	3161	3	3	3	1,520.00
11/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6496	6	6	6	0.00
11/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	6419	6	6	6	0.00
11/03/2014	R209 On 08-May-14			Bond Future	9.14	73.8280	73.6090	73.8280	25,105.00
11/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4347	5	4	5	0.00
11/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	75	0	0	0	0.00
11/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	72	0	0	0	0.00
11/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	3712	4	4	4	0.00
11/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	69	0	0	0	0.00
11/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	5497	6	5	6	0.00
11/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	4964	5	5	5	0.00
11/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	566	1	1	1	640.00
11/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1714	2	2	2	640.00
11/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	10497	10	10	10	0.00
11/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	10672	10	11	10	0.00
11/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	842	1	1	1	883.00
11/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	10584	10	11	10	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	1102	1	1	1	640.00
11/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2722	3	3	3	0.00
11/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	649	1	1	1	7,262.00
11/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	518	0	1	0	10,000.00
11/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	5491	5	5	5	0.00
11/03/2014	R209 On 07-August-14			Bond Future	9.21	74.9164	74.6935	74.9164	0.00
11/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3034	3	3	3	0.00
11/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3067	3	3	3	0.00
11/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3002	3	3	3	0.00
11/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	4194	4	4	4	0.00
11/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	4278	4	4	4	0.00
11/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	4236	4	4	4	0.00
11/03/2014	R209 On 06-November-14			Bond Future	9.29	72.9256	72.6986	72.9256	0.00
11/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3632	4	4	4	0.00
11/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3663	4	4	4	0.00
11/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	3694	4	4	4	0.00
11/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5812	6	6	6	0.00
11/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5725	6	6	6	0.00
11/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5769	6	6	6	0.00
11/03/2014	R210 On 08-May-14			Bond Future	160.60	160.6058	160.6043	160.6058	719.00
11/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	604	1	1	1	0.00
11/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	594	1	1	1	0.00
11/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	614	1	1	1	0.00
11/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R210 On 07-August-14			Bond Future	162.99	162.9928	162.9896	162.9928	0.00
11/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3990	4	4	4	0.00
11/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3980	4	4	4	0.00
11/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	4000	4	4	4	0.00
11/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2014	R211 On 08-May-14			Bond Future	127.37	127.3701	127.3654	127.3701	390.00
11/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2635	3	3	3	0.00
11/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2645	3	3	3	0.00
11/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2625	3	3	3	0.00
11/03/2014	R211 On 07-August-14			Bond Future	127.70	127.7053	127.6992	127.7053	0.00
11/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	301	0	0	0	0.00
11/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	311	0	0	0	0.00
11/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	291	0	0	0	0.00
11/03/2014	R212 On 08-May-14			Bond Future	129.76	129.7624	129.7607	129.7624	21,797.00
11/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	2239	2	2	2	0.00
11/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	2249	2	2	2	0.00
11/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	2229	2	2	2	0.00
11/03/2014	R212 On 07-August-14			Bond Future	129.98	129.9812	129.9781	129.9812	0.00
11/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	988	1	1	1	0.00
11/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	968	1	1	1	0.00
11/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	978	1	1	1	0.00
11/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R213 On 08-May-14			Bond Future	9.00	84.3918	84.2075	84.3918	21,730.00
11/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	44	0	0	0	0.00
11/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	43	0	0	0	0.00
11/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	46	0	0	0	0.00
11/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	11139	11	11	11	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
11/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	11227	11	11	11	0.00
11/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	11052	11	11	11	0.00
11/03/2014	R213 On 07-August-14			Bond Future	9.09	85.6356	85.4477	85.6356	0.00
11/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2711	3	3	3	0.00
11/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	2774	3	3	3	0.00
11/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	2743	3	3	3	0.00
11/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4508	4	5	4	0.00
11/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4464	4	4	4	0.00
11/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4553	4	5	4	0.00
11/03/2014	R213 On 06-November-14			Bond Future	9.17	83.4151	83.2236	83.4151	0.00
11/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3483	4	3	4	0.00
11/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3545	4	4	4	0.00
11/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3514	4	4	4	0.00
11/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5856	6	6	6	0.00
11/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5901	6	6	6	0.00
11/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5812	6	6	6	0.00
11/03/2014	R214 On 08-May-14			Bond Future	9.22	74.6220	74.3945	74.6220	5,055.00
11/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1455	2	1	2	0.00
11/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1426	2	1	2	0.00
11/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1485	2	1	2	0.00
11/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	3198	3	3	3	0.00
11/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	3148	3	3	3	0.00
11/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	3248	3	3	3	0.00
11/03/2014	R214 On 07-August-14			Bond Future	9.30	75.6287	75.3970	75.6287	0.00
11/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	4708	5	5	5	0.00
11/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	4626	5	5	5	0.00
11/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	4667	5	5	5	0.00
11/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2799	3	3	3	0.00
11/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2860	3	3	3	0.00
11/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2829	3	3	3	0.00
11/03/2014	R214 On 06-November-14			Bond Future	9.37	73.5087	73.2728	73.5087	0.00
11/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	5805	6	6	6	0.00
11/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	5844	6	6	6	0.00
11/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	5884	6	6	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
11/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3848	4	4	4	0.00
11/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3816	4	4	4	0.00
11/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3879	4	4	4	0.00
11/03/2014	R248 On 08-May-14			Bond Future	9.31	96.2305	96.0403	96.2305	13,515.00
11/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	2547	2	3	2	0.00
11/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	2446	2	2	2	0.00
11/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	2650	2	3	2	0.00
11/03/2014	R248 On 07-August-14			Bond Future	9.39	97.5275	97.3335	97.5275	0.00
11/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	2473	3	2	3	0.00
11/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	2564	3	3	3	0.00
11/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	2382	3	2	3	0.00
11/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 06-November-14			Bond Future	9.46	94.6076	94.4098	94.6076	0.00
11/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	2371	3	2	3	0.00
11/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	2551	3	3	3	0.00
11/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	2461	3	2	3	0.00
11/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
11/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00