



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/06/2014 TO: 11/06/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	0807 On 31-March-21			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
11/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	2025 On 07-August-14			Bond Future	116.59	116.5461	116.5851	116.5461	0.00
11/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	7595	8	8	8	0.00
11/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	7575	8	8	8	0.00
11/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	7585	8	8	8	0.00
11/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2025 On 06-November-14			Bond Future	118.36	118.3176	118.3553	118.3176	0.00
11/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1365	1	1	1	0.00
11/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1345	1	1	1	0.00
11/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1355	1	1	1	0.00
11/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2030 On 07-August-14			Bond Future	8.98	92.5612	92.1158	92.5612	4,308.00
11/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	47	0	0	0	0.00
11/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	202	1	0	1	0.00
11/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	124	1	0	1	0.00
11/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2030 On 07-August-14	8.99	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
11/06/2014	2030 On 06-November-14			Bond Future	9.07	93.9576	93.5039	93.9576	0.00
11/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
11/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
11/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
11/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	589	0	1	0	0.00
11/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	512	0	1	0	0.00
11/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	435	0	0	0	0.00
11/06/2014	2030 On 05-February-15			Bond Future	9.15	91.4125	90.9508	91.4125	0.00
11/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	684	1	1	1	0.00
11/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	833	1	1	1	0.00
11/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	758	1	1	1	0.00
11/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2037 On 07-August-14			Bond Future	9.15	94.5449	94.1200	94.5449	10,102.00
11/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
11/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
11/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
11/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	997	1	1	1	0.00
11/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	906	0	1	0	0.00
11/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	815	0	1	0	0.00
11/06/2014	2037 On 06-November-14			Bond Future	9.23	95.9713	95.5384	95.9713	0.00
11/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	3965	4	4	4	0.00
11/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	4130	5	4	5	0.00
11/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	4047	4	4	4	0.00
11/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2037 On 05-February-15			Bond Future	9.30	93.2071	92.7666	93.2071	0.00
11/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	1609	2	2	2	0.00
11/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	1778	2	2	2	0.00
11/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	1694	2	2	2	0.00
11/06/2014	2037 On 05-February-15	9.50	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
11/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2038 On 07-August-14			Bond Future	121.88	121.7192	121.8799	121.7192	725.00
11/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15870	16	16	16	0.00
11/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15880	16	16	16	0.00
11/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15890	16	16	16	0.00
11/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2038 On 06-November-14			Bond Future	123.73	123.5693	123.7303	123.5693	0.00
11/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3740	4	4	4	0.00
11/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3720	4	4	4	0.00
11/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3730	4	4	4	0.00
11/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2046 On 07-August-14			Bond Future	121.28	121.1179	121.2773	121.1179	5,218.00
11/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	16827	17	17	17	0.00
11/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	16837	17	17	17	0.00
11/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	16847	17	17	17	0.00
11/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2046 On 06-November-14			Bond Future	121.77	121.6133	121.7730	121.6133	0.00
11/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	17343	17	17	17	0.00
11/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17323	17	17	17	0.00
11/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17333	17	17	17	0.00
11/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2050 On 07-August-14			Bond Future	126.91	125.9614	126.9126	125.9614	2,720.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	14913	14	15	14	0.00
11/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	14923	14	15	14	0.00
11/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	14903	14	15	14	0.00
11/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2050 On 06-November-14			Bond Future	128.84	127.8758	128.8395	127.8758	0.00
11/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	2830	2	3	2	0.00
11/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	2840	2	3	2	0.00
11/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	2850	2	3	2	0.00
11/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	AL12 On 07-August-14			Index Future	490.52	493.4020	490.5190	493.4020	0.00
11/06/2014	AL12 On 06-November-14			Index Future	497.91	500.8360	497.9080	500.8360	0.00
11/06/2014	AL12 On 05-February-15			Index Future	505.65	508.6220	505.6480	508.6220	0.00
11/06/2014	AL37 On 07-August-14			Index Future	421.68	423.0500	421.6780	423.0500	0.00
11/06/2014	AL37 On 06-November-14			Index Future	428.03	429.4230	428.0300	429.4230	0.00
11/06/2014	AL7T On 07-August-14			Index Future	493.66	496.2940	493.6640	496.2940	1.00
11/06/2014	AL7T On 06-November-14			Index Future	501.10	503.7710	501.1000	503.7710	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
11/06/2014	ALBI On 07-August-14			Index Future	449.80	451.7810	449.8000	451.7810	646.00
11/06/2014	ALBI On 06-November-14			Index Future	456.58	458.5870	456.5760	458.5870	0.00
11/06/2014	ALBI On 05-February-15			Index Future	463.67	465.7160	463.6730	465.7160	0.00
11/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C211 On 31-January-17			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
11/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2014	EL28 On 07-August-14			Bond Future	123.16	123.2887	123.1620	123.2887	0.00
11/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9152	9	9	9	0.00
11/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9162	9	9	9	0.00
11/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9172	9	9	9	0.00
11/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	EL28 On 06-November-14			Bond Future	123.55	123.6812	123.5505	123.6812	0.00
11/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1551	2	2	2	0.00
11/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1561	2	2	2	0.00
11/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1541	2	2	2	0.00
11/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	ES33 On 07-August-14			Bond Future	9.81	83.7105	83.2632	83.7105	6,220.00
11/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2386	3	2	3	0.00
11/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2455	3	2	3	0.00
11/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2317	3	2	3	0.00
11/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
11/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
11/06/2014	ES33 On 07-August-14	10.14	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
11/06/2014	ES33 On 06-November-14			Bond Future	9.92	81.1878	80.7325	81.1878	0.00
11/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2592	3	3	3	0.00
11/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2660	3	3	3	0.00
11/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2727	3	3	3	0.00
11/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
11/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
11/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
11/06/2014	ES33 On 05-February-15			Bond Future	10.02	82.4512	81.9880	82.4512	0.00
11/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	0	0	0	0	0.00
11/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	0	0	0	0	0.00
11/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	0	0	0	0	0.00
11/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	139	0	0	0	0.00
11/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	69	0	0	0	0.00
11/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	209	0	0	0	0.00
11/06/2014	GOVI On 07-August-14			GOVI	448.76	450.6750	448.7610	450.6750	520.00
11/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
11/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
11/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
11/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	112290	9	11	9	0.00
11/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	112390	9	11	9	0.00
11/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	112490	9	11	9	0.00
11/06/2014	GOVI On 06-November-14			GOVI	455.52	457.4640	455.5210	457.4640	28.00
11/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	65310	8	7	8	0.00
11/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	65110	8	7	8	0.00
11/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	65210	8	7	8	0.00
11/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
11/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
11/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
11/06/2014	GOVI On 05-February-15			GOVI	462.60	464.5760	462.6020	464.5760	0.00
11/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	26120	5	3	5	0.00
11/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	25920	5	3	5	0.00
11/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	26020	5	3	5	0.00
11/06/2014	GOVI On 05-February-15	460.00	Put	GOVI	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
11/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
11/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
11/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	142.94	142.7649	142.9375	142.7649	635.00
11/06/2014	IGOV On 07-August-14			Index Future	215.51	215.4010	215.5140	215.4010	1,267.00
11/06/2014	IGOV On 06-November-14			Index Future	218.79	218.6730	218.7870	218.6730	87.00
11/06/2014	IGOV On 05-February-15			Index Future	222.21	222.0980	222.2140	222.0980	0.00
11/06/2014	ILBI On 07-August-14			Index Future	585.20	584.2310	585.2000	584.2310	210.00
11/06/2014	ILBI On 06-November-14			Index Future	594.07	593.0840	594.0660	593.0840	0.00
11/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/06/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/06/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.81	94.1900	94.1900	94.1900	2,000.00
11/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.86	94.1400	94.1400	94.1400	545.00
11/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.08	93.9700	93.9200	93.9700	0.00
11/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.14	93.9100	93.8600	93.9100	1,000.00
11/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.32	93.7300	93.6800	93.7300	0.00
11/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.39	93.6300	93.6100	93.6300	0.00
11/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.58	93.4800	93.4200	93.4800	0.00
11/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.88	93.2100	93.1200	93.2100	2,850.00
11/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.19	92.9400	92.8100	92.9400	5,000.00
11/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.35	92.7700	92.6500	92.7700	0.00
11/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.52	92.5900	92.4800	92.5900	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
11/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.68	92.4400	92.3200	92.4400	0.00
11/06/2014	R023 On 07-August-14			Bond Future	8.38	100.1400	99.6522	100.1400	12,508.00
11/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	1608	2	2	2	0.00
11/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	1677	2	2	2	0.00
11/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	1642	2	2	2	0.00
11/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	964	1	1	1	0.00
11/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	988	1	1	1	0.00
11/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	940	1	1	1	0.00
11/06/2014	R023 On 06-November-14			Bond Future	8.48	97.7294	97.2326	97.7294	0.00
11/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	2481	3	2	3	0.00
11/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	2513	3	3	3	0.00
11/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	2544	3	3	3	0.00
11/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1831	2	2	2	0.00
11/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1806	2	2	2	0.00
11/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1857	2	2	2	0.00
11/06/2014	R023 On 05-February-15			Bond Future	8.58	99.2499	98.7445	99.2499	0.00
11/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3310	4	3	4	0.00
11/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3341	4	3	4	0.00
11/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3279	4	3	4	0.00
11/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	2355	2	2	2	0.00
11/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	2331	2	2	2	0.00
11/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	2379	2	2	2	0.00
11/06/2014	R157 On 07-August-14			Bond Future	6.95	112.3362	112.2596	112.3362	6,048.00
11/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	85	0	0	0	0.00
11/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	88	0	0	0	0.00
11/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	91	0	0	0	0.00
11/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	317	0	0	0	0.00
11/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	309	0	0	0	0.00
11/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	302	0	0	0	0.00
11/06/2014	R157 On 06-November-14			Bond Future	7.23	107.2173	107.1377	107.2173	0.00
11/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	33	0	0	0	0.00
11/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	32	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
11/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	34	0	0	0	0.00
11/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	895	1	1	1	0.00
11/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	911	1	1	1	0.00
11/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	903	1	1	1	0.00
11/06/2014	R157 On 05-February-15			Bond Future	7.68	108.8860	108.8042	108.8860	0.00
11/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	759	1	1	1	0.00
11/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	767	1	1	1	0.00
11/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	763	1	1	1	0.00
11/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	136	0	0	0	0.00
11/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	138	0	0	0	0.00
11/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	135	0	0	0	0.00
11/06/2014	R186 On 07-August-14			Bond Future	8.50	117.3590	116.5780	117.3590	48,472.00
11/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	406	1	0	1	105.00
11/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1040	1	1	1	0.00
11/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1100	2	1	2	0.00
11/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	927	1	1	1	1,200.00
11/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1070	1	1	1	0.00
11/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	5866	7	6	7	0.00
11/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	1509	2	2	2	0.00
11/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	2737	3	3	3	0.00
11/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	71	0	0	0	210.00
11/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4009	5	4	5	0.00
11/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	4695	4	5	4	0.00
11/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	2711	2	3	2	0.00
11/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	2821	2	3	2	0.00
11/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	236	0	0	0	2,100.00
11/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	2766	2	3	2	0.00
11/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	3049	3	3	3	0.00
11/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	2106	2	2	2	105.00
11/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	1095	1	1	1	1,000.00
11/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	588	1	1	1	840.00
11/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	7944	7	8	7	0.00
11/06/2014	R186 On 06-November-14			Bond Future	8.58	119.1283	118.3336	119.1283	0.00

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11/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	5963	7	6	7	0.00
11/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1576	2	2	2	0.00
11/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	1631	2	2	2	0.00
11/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1604	2	2	2	0.00
11/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	5229	5	5	5	0.00
11/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	5171	5	5	5	0.00
11/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	5287	5	5	5	0.00
11/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	1318	1	1	1	2,010.00
11/06/2014	R186 On 05-February-15			Bond Future	8.67	115.6861	114.8780	115.6861	0.00
11/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4400	5	4	5	0.00
11/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	4442	5	4	5	0.00
11/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	5514	6	6	6	0.00
11/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4358	5	4	5	0.00
11/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	3728	3	4	3	0.00
11/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	3691	3	4	3	0.00
11/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2884	2	3	2	9,600.00
11/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	3765	3	4	3	0.00
11/06/2014	R197 On 07-August-14			Bond Future	285.33	284.9635	285.3281	284.9635	905.00
11/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	15328	15	15	15	0.00
11/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	15318	15	15	15	0.00
11/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	15338	15	15	15	0.00
11/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R197 On 06-November-14			Bond Future	289.66	289.2944	289.6600	289.2944	0.00
11/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	4660	4	5	4	0.00
11/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	4670	4	5	4	0.00
11/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	4650	4	5	4	0.00
11/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R201 On 07-August-14			Bond Future	6.22	102.1338	102.0967	102.1338	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
11/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	46	0	0	0	0.00
11/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	48	0	0	0	0.00
11/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	47	0	0	0	0.00
11/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	380	0	0	0	0.00
11/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	377	0	0	0	0.00
11/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	374	0	0	0	0.00
11/06/2014	R202 On 07-August-14			Bond Future	228.29	227.9946	228.2918	227.9946	44,627.00
11/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	20345	20	20	20	0.00
11/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	20325	20	20	20	0.00
11/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	20335	20	20	20	0.00
11/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	43	0	0	0	0.00
11/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	43	0	0	0	0.00
11/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	43	0	0	0	0.00
11/06/2014	R202 On 06-November-14			Bond Future	231.76	231.4597	231.7577	231.4597	0.00
11/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	4768	4	5	4	0.00
11/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	4758	4	5	4	0.00
11/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	4748	4	5	4	0.00
11/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R203 On 07-August-14			Bond Future	7.53	105.4915	105.3057	105.4915	24,701.00
11/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	245	0	0	0	0.00
11/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	236	0	0	0	0.00
11/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	29	0	0	0	46.00
11/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	228	0	0	0	0.00
11/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	870	1	1	1	0.00
11/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	851	1	1	1	0.00
11/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	889	1	1	1	0.00
11/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1946	2	2	2	0.00
11/06/2014	R203 On 06-November-14			Bond Future	7.67	102.9187	102.7284	102.9187	0.00
11/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	213	0	0	0	14.00
11/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	149	0	0	0	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	158	0	0	0	0.00
11/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	153	0	0	0	0.00
11/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1992	2	2	2	0.00
11/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	2292	2	2	2	0.00
11/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	2248	2	2	2	0.00
11/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	2270	2	2	2	0.00
11/06/2014	R203 On 05-February-15			Bond Future	7.83	104.5201	104.3258	104.5201	0.00
11/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	887	1	1	1	55.00
11/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	1772	2	2	2	0.00
11/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	1756	2	2	2	0.00
11/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	1788	2	2	2	0.00
11/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	577	1	1	1	0.00
11/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	570	0	1	0	0.00
11/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	1216	1	1	1	0.00
11/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	584	1	1	1	0.00
11/06/2014	R204 On 07-August-14			Bond Future	7.75	102.2957	102.0297	102.2957	15,498.00
11/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	290	0	0	0	0.00
11/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	300	0	0	0	0.00
11/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	772	1	1	1	0.00
11/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	280	0	0	0	0.00
11/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	664	1	1	1	530.00
11/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	1424	1	1	1	0.00
11/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	1397	1	1	1	0.00
11/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	1370	1	1	1	0.00
11/06/2014	R204 On 06-November-14			Bond Future	7.87	103.8378	103.5662	103.8378	0.00
11/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	216	0	0	0	0.00
11/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	221	0	0	0	0.00
11/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1408	2	1	2	0.00
11/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	210	0	0	0	0.00
11/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	3282	3	3	3	0.00
11/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	988	1	1	1	1,270.00
11/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	3312	3	3	3	0.00
11/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	3251	3	3	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
11/06/2014	R204 On 05-February-15			Bond Future	7.99	101.4185	101.1417	101.4185	0.00
11/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	1974	2	2	2	0.00
11/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	1955	2	2	2	0.00
11/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	1994	2	2	2	0.00
11/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	1112	1	1	1	0.00
11/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	1125	1	1	1	0.00
11/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	1138	1	1	1	0.00
11/06/2014	R207 On 07-August-14			Bond Future	8.01	97.6371	97.2421	97.6371	30,845.00
11/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	352	0	0	0	0.00
11/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	363	1	0	1	0.00
11/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	375	1	0	1	0.00
11/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1699	1	2	1	0.00
11/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1668	1	2	1	0.00
11/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1730	1	2	1	0.00
11/06/2014	R207 On 06-November-14			Bond Future	8.12	99.1096	98.7070	99.1096	0.00
11/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	369	0	0	0	0.00
11/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	386	0	0	0	0.00
11/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	377	0	0	0	0.00
11/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	3610	3	4	3	0.00
11/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	3576	3	4	3	0.00
11/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	3542	3	4	3	0.00
11/06/2014	R207 On 05-February-15			Bond Future	8.23	97.0103	96.6006	97.0103	0.00
11/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2421	3	2	3	0.00
11/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2467	3	2	3	0.00
11/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2444	3	2	3	0.00
11/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1406	1	1	1	0.00
11/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1391	1	1	1	0.00
11/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1421	1	1	1	0.00
11/06/2014	R208 On 07-August-14			Bond Future	8.17	95.6732	95.2732	95.6732	13,421.00
11/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	348	0	0	0	0.00
11/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1292	2	1	2	0.00
11/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	359	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
11/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	336	0	0	0	0.00
11/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	786	1	1	1	630.00
11/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	2137	2	2	2	0.00
11/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	2174	2	2	2	0.00
11/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	2212	2	2	2	0.00
11/06/2014	R208 On 06-November-14			Bond Future	8.28	93.7175	93.3100	93.7175	0.00
11/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	392	0	0	0	0.00
11/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	410	0	0	0	0.00
11/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	401	0	0	0	0.00
11/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2281	3	2	3	0.00
11/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	4353	4	4	4	0.00
11/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	4313	4	4	4	0.00
11/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	1249	1	1	1	1,520.00
11/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	4393	4	4	4	0.00
11/06/2014	R208 On 05-February-15			Bond Future	8.38	95.1757	94.7610	95.1757	0.00
11/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2435	3	2	3	0.00
11/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2484	3	2	3	0.00
11/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2459	3	2	3	0.00
11/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1938	2	2	2	0.00
11/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1917	2	2	2	0.00
11/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1897	2	2	2	0.00
11/06/2014	R209 On 07-August-14			Bond Future	9.11	75.8748	75.4855	75.8748	25,602.00
11/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1493	2	1	2	0.00
11/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1528	2	2	2	0.00
11/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1562	2	2	2	0.00
11/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1897	2	2	2	0.00
11/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1977	2	2	2	0.00
11/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1937	2	2	2	0.00
11/06/2014	R209 On 06-November-14			Bond Future	9.18	73.8723	73.4760	73.8723	0.00
11/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	6559	7	7	7	0.00
11/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4225	5	4	5	0.00
11/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2197	2	2	2	2,050.00
11/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	6808	7	7	7	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
11/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6311	7	6	7	0.00
11/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1080	1	1	1	5,500.00
11/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2320	3	2	3	0.00
11/06/2014	R209 On 06-November-14	9.25	Call	Bond Future	3216	0	3	0	0.00
11/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2513	3	3	3	2,050.00
11/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	4574	5	5	5	0.00
11/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2384	3	2	3	0.00
11/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2352	3	2	3	1,640.00
11/06/2014	R209 On 06-November-14	8.75	Call	Bond Future	1638	0	2	0	2,200.00
11/06/2014	R209 On 06-November-14	9.25	Put	Bond Future	2707	0	3	0	2,200.00
11/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	1019	1	1	1	2,050.00
11/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	6307	6	6	6	0.00
11/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	944	1	1	1	1,640.00
11/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	874	1	1	1	2,050.00
11/06/2014	R209 On 06-November-14	8.75	Put	Bond Future	4877	0	5	0	0.00
11/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3680	3	4	3	0.00
11/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3901	4	4	4	0.00
11/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3637	3	4	3	0.00
11/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1948	2	2	2	5,500.00
11/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	3468	3	3	3	0.00
11/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1745	2	2	2	907.00
11/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3723	4	4	4	0.00
11/06/2014	R209 On 05-February-15			Bond Future	9.25	75.0219	74.6187	75.0219	0.00
11/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	3921	4	4	4	0.00
11/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	3957	4	4	4	0.00
11/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	3885	4	4	4	0.00
11/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3937	4	4	4	0.00
11/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3901	4	4	4	0.00
11/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3973	4	4	4	0.00
11/06/2014	R210 On 07-August-14			Bond Future	170.98	171.1599	170.9836	171.1599	618.00
11/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	11984	12	12	12	0.00
11/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	11994	12	12	12	0.00
11/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	11974	12	12	12	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
11/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R210 On 06-November-14			Bond Future	171.54	171.7217	171.5400	171.7217	0.00
11/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	2540	3	3	3	0.00
11/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	2550	3	3	3	0.00
11/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	2530	3	3	3	0.00
11/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R211 On 07-August-14			Bond Future	130.56	130.3998	130.5557	130.3998	390.00
11/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2566	2	3	2	0.00
11/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2556	2	3	2	0.00
11/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2546	2	3	2	0.00
11/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R211 On 06-November-14			Bond Future	132.54	132.3820	132.5381	132.3820	0.00
11/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2548	2	3	2	0.00
11/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2538	2	3	2	0.00
11/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2528	2	3	2	0.00
11/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R212 On 07-August-14			Bond Future	134.60	134.1456	134.5997	134.1456	21,797.00
11/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	5610	5	6	5	0.00
11/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5600	5	6	5	0.00
11/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5590	5	6	5	0.00
11/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R212 On 06-November-14			Bond Future	136.64	136.1848	136.6436	136.1848	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
11/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	1634	1	2	1	0.00
11/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	1644	1	2	1	0.00
11/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	1654	1	2	1	0.00
11/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R213 On 07-August-14			Bond Future	8.99	86.5980	86.1682	86.5980	24,257.00
11/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1202	1	1	1	0.00
11/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1263	2	1	2	0.00
11/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1232	2	1	2	0.00
11/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	2232	2	2	2	0.00
11/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	2277	2	2	2	0.00
11/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	2323	2	2	2	0.00
11/06/2014	R213 On 06-November-14			Bond Future	9.07	84.3626	83.9249	84.3626	0.00
11/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2186	2	2	2	0.00
11/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2248	2	2	2	0.00
11/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2217	2	2	2	0.00
11/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3857	4	4	4	0.00
11/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3813	4	4	4	0.00
11/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3902	4	4	4	0.00
11/06/2014	R213 On 05-February-15			Bond Future	9.15	85.6751	85.2299	85.6751	0.00
11/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4328	4	4	4	0.00
11/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4252	4	4	4	0.00
11/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4290	4	4	4	0.00
11/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3579	3	4	3	0.00
11/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	3545	3	4	3	0.00
11/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3612	3	4	3	0.00
11/06/2014	R214 On 07-August-14			Bond Future	9.21	76.5438	76.1408	76.5438	6,153.00
11/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3251	4	3	4	0.00
11/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3354	4	3	4	0.00
11/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3302	4	3	4	0.00
11/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	794	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
11/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	835	1	1	1	0.00
11/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	814	1	1	1	0.00
11/06/2014	R214 On 06-November-14			Bond Future	9.29	74.4097	73.9994	74.4097	0.00
11/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	4547	5	5	5	0.00
11/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	2785	3	3	3	2,500.00
11/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	4592	5	5	5	0.00
11/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	4636	5	5	5	0.00
11/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	5278	6	5	6	0.00
11/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	3469	3	3	3	0.00
11/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1961	2	2	2	0.00
11/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1598	1	2	1	2,500.00
11/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1935	2	2	2	0.00
11/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1988	2	2	2	0.00
11/06/2014	R214 On 05-February-15			Bond Future	9.36	75.5675	75.1501	75.5675	0.00
11/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	4673	5	5	5	0.00
11/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	4634	5	5	5	0.00
11/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4595	5	5	5	0.00
11/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3639	3	4	3	0.00
11/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3606	3	4	3	0.00
11/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3673	3	4	3	0.00
11/06/2014	R248 On 07-August-14			Bond Future	9.29	98.9268	98.4127	98.9268	14,129.00
11/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	3431	4	3	4	0.00
11/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	3522	4	4	4	0.00
11/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	3339	4	3	4	0.00
11/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R248 On 06-November-14			Bond Future	9.36	95.9920	95.4687	95.9920	0.00
11/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	3309	4	3	4	0.00
11/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	3489	4	3	4	0.00
11/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	3399	4	3	4	0.00
11/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R248 On 06-November-14	9.74	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
11/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R248 On 05-February-15			Bond Future	9.44	97.4856	96.9531	97.4856	0.00
11/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	550	1	1	1	0.00
11/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	643	1	1	1	0.00
11/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	456	1	0	1	0.00
11/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
11/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00