



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For March 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	2025 On 08-May-14			Bond Future	110.17	109.3217	110.1740	109.3217	0.00
07/03/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
07/03/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
07/03/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
07/03/2014	2025 On 08-May-14	110.99	Put	Bond Future	816	2	816	2	0.00
07/03/2014	2025 On 08-May-14	111.00	Put	Bond Future	826	2	826	2	0.00
07/03/2014	2025 On 08-May-14	111.01	Put	Bond Future	836	2	836	2	0.00
07/03/2014	2025 On 07-August-14			Bond Future	110.69	109.8244	110.6895	109.8244	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
07/03/2014	2025 On 07-August-14	108.99	Call	Bond Future	1700	1	1700	1	0.00
07/03/2014	2025 On 07-August-14	109.01	Call	Bond Future	1680	1	1680	1	0.00
07/03/2014	2025 On 07-August-14	109.00	Call	Bond Future	1690	1	1690	1	0.00
07/03/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2030 On 08-May-14			Bond Future	8.97	94.5279	8.9710	94.5279	1,559.00
07/03/2014	2030 On 08-May-14	9.00	Call	Bond Future	227	1	227	1	0.00
07/03/2014	2030 On 08-May-14	8.99	Call	Bond Future	149	1	149	1	0.00
07/03/2014	2030 On 08-May-14	9.01	Call	Bond Future	305	1	305	1	0.00
07/03/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2030 On 07-August-14			Bond Future	9.06	91.9137	9.0618	91.9137	0.00
07/03/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
07/03/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
07/03/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
07/03/2014	2030 On 07-August-14	9.00	Put	Bond Future	478	0	478	0	0.00
07/03/2014	2030 On 07-August-14	9.01	Put	Bond Future	401	0	401	0	0.00
07/03/2014	2030 On 07-August-14	8.99	Put	Bond Future	556	0	556	0	0.00
07/03/2014	2030 On 06-November-14			Bond Future	9.14	93.3420	9.1417	93.3420	0.00
07/03/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
07/03/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
07/03/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
07/03/2014	2030 On 06-November-14	8.99	Put	Bond Future	1161	1	1161	1	0.00
07/03/2014	2030 On 06-November-14	9.01	Put	Bond Future	1007	1	1007	1	0.00
07/03/2014	2030 On 06-November-14	9.00	Put	Bond Future	1084	1	1084	1	0.00
07/03/2014	2037 On 08-May-14			Bond Future	9.16	96.7284	9.1570	96.7284	5,914.00
07/03/2014	2037 On 08-May-14	9.37	Call	Bond Future	1890	2	1890	2	0.00
07/03/2014	2037 On 08-May-14	9.39	Call	Bond Future	2064	3	2064	3	0.00
07/03/2014	2037 On 08-May-14	9.38	Call	Bond Future	1977	3	1977	3	0.00
07/03/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2037 On 08-May-14	9.37	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
07/03/2014	2037 On 07-August-14			Bond Future	9.24	93.8962	9.2423	93.8962	3,280.00
07/03/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
07/03/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
07/03/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
07/03/2014	2037 On 07-August-14	9.04	Put	Bond Future	1823	1	1823	1	0.00
07/03/2014	2037 On 07-August-14	9.05	Put	Bond Future	1732	1	1732	1	0.00
07/03/2014	2037 On 07-August-14	9.06	Put	Bond Future	1640	1	1640	1	0.00
07/03/2014	2037 On 06-November-14			Bond Future	9.32	95.2384	9.3175	95.2384	0.00
07/03/2014	2037 On 06-November-14	9.69	Call	Bond Future	3168	4	3168	4	0.00
07/03/2014	2037 On 06-November-14	9.70	Call	Bond Future	3250	4	3250	4	0.00
07/03/2014	2037 On 06-November-14	9.71	Call	Bond Future	3333	4	3333	4	0.00
07/03/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2038 On 08-May-14			Bond Future	109.99	109.5874	109.9901	109.5874	57.00
07/03/2014	2038 On 08-May-14	109.00	Call	Bond Future	990	1	990	1	0.00
07/03/2014	2038 On 08-May-14	109.01	Call	Bond Future	980	1	980	1	0.00
07/03/2014	2038 On 08-May-14	108.99	Call	Bond Future	1000	1	1000	1	0.00
07/03/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2038 On 07-August-14			Bond Future	110.36	109.9539	110.3626	109.9539	0.00
07/03/2014	2038 On 07-August-14	106.01	Call	Bond Future	4353	4	4353	4	0.00
07/03/2014	2038 On 07-August-14	106.00	Call	Bond Future	4363	4	4363	4	0.00
07/03/2014	2038 On 07-August-14	105.99	Call	Bond Future	4373	4	4373	4	0.00
07/03/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2046 On 08-May-14			Bond Future	108.19	107.4697	108.1894	107.4697	5,218.00
07/03/2014	2046 On 08-May-14	104.35	Call	Bond Future	3839	3	3839	3	0.00
07/03/2014	2046 On 08-May-14	104.36	Call	Bond Future	3829	3	3829	3	0.00
07/03/2014	2046 On 08-May-14	104.34	Call	Bond Future	3849	3	3849	3	0.00
07/03/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00

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07/03/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2046 On 07-August-14			Bond Future	109.80	109.0672	109.7974	109.0672	0.00
07/03/2014	2046 On 07-August-14	104.44	Call	Bond Future	5357	5	5357	5	0.00
07/03/2014	2046 On 07-August-14	104.45	Call	Bond Future	5347	5	5347	5	0.00
07/03/2014	2046 On 07-August-14	104.43	Call	Bond Future	5367	5	5367	5	0.00
07/03/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2046 On 06-November-14			Bond Future	110.18	109.4380	110.1755	109.4380	0.00
07/03/2014	2046 On 06-November-14	104.43	Call	Bond Future	5746	5	5746	5	0.00
07/03/2014	2046 On 06-November-14	104.45	Call	Bond Future	5726	5	5726	5	0.00
07/03/2014	2046 On 06-November-14	104.44	Call	Bond Future	5736	5	5736	5	0.00
07/03/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2050 On 08-May-14			Bond Future	114.46	114.1888	114.4647	114.1888	472.00
07/03/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
07/03/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
07/03/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
07/03/2014	2050 On 08-May-14	115.00	Put	Bond Future	535	1	535	1	0.00
07/03/2014	2050 On 08-May-14	115.01	Put	Bond Future	545	1	545	1	0.00
07/03/2014	2050 On 08-May-14	114.99	Put	Bond Future	525	1	525	1	0.00
07/03/2014	2050 On 07-August-14			Bond Future	114.76	114.4828	114.7626	114.4828	0.00
07/03/2014	2050 On 07-August-14	112.00	Call	Bond Future	2763	2	2763	2	0.00
07/03/2014	2050 On 07-August-14	111.99	Call	Bond Future	2773	2	2773	2	0.00
07/03/2014	2050 On 07-August-14	112.01	Call	Bond Future	2753	2	2753	2	0.00
07/03/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
07/03/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
07/03/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/03/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	AL37 On 08-May-14			Index Future	410.35	411.2230	410.3490	411.2230	0.00
07/03/2014	AL37 On 07-August-14			Index Future	416.40	417.2850	416.3980	417.2850	0.00
07/03/2014	AL7T On 08-May-14			Index Future	482.40	484.0100	482.3960	484.0100	1.00
07/03/2014	AL7T On 07-August-14			Index Future	489.51	491.1450	489.5070	491.1450	0.00
07/03/2014	ALBI On 08-May-14			Index Future	439.28	440.7980	439.2770	440.7980	704.00
07/03/2014	ALBI On 07-August-14			Index Future	445.75	447.2950	445.7520	447.2950	0.00
07/03/2014	ALBI On 06-November-14			Index Future	452.65	454.2370	452.6540	454.2370	0.00
07/03/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/03/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2014	EL28 On 08-May-14			Bond Future	115.60	115.6049	115.6045	115.6049	0.00
07/03/2014	EL28 On 08-May-14	113.99	Call	Bond Future	1614	2	1614	2	0.00

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07/03/2014	EL28 On 08-May-14	114.01	Call	Bond Future	1594	2	1594	2	0.00
07/03/2014	EL28 On 08-May-14	114.00	Call	Bond Future	1604	2	1604	2	0.00
07/03/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
07/03/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
07/03/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
07/03/2014	EL28 On 07-August-14			Bond Future	117.32	117.3235	117.3231	117.3235	0.00
07/03/2014	EL28 On 07-August-14	114.01	Call	Bond Future	3313	3	3313	3	0.00
07/03/2014	EL28 On 07-August-14	114.00	Call	Bond Future	3323	3	3323	3	0.00
07/03/2014	EL28 On 07-August-14	113.99	Call	Bond Future	3333	3	3333	3	0.00
07/03/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
07/03/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
07/03/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
07/03/2014	ES33 On 08-May-14			Bond Future	9.76	82.0748	9.7631	82.0748	6,292.00
07/03/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
07/03/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
07/03/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
07/03/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1579	1	1579	1	0.00
07/03/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1655	1	1655	1	0.00
07/03/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1504	1	1504	1	0.00
07/03/2014	ES33 On 07-August-14			Bond Future	9.87	83.1764	9.8661	83.1764	0.00
07/03/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2067	2	2067	2	0.00
07/03/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1998	2	1998	2	0.00
07/03/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1929	2	1929	2	0.00
07/03/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
07/03/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
07/03/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
07/03/2014	ES33 On 06-November-14			Bond Future	9.97	80.6841	9.9664	80.6841	0.00
07/03/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2233	3	2233	3	0.00
07/03/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2301	3	2301	3	0.00
07/03/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2368	3	2368	3	0.00
07/03/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
07/03/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
07/03/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
07/03/2014	GOVI On 08-May-14			GOVI	438.21	439.6240	438.2050	439.6240	304.00

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07/03/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
07/03/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
07/03/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
07/03/2014	GOVI On 08-May-14	442.00	Put	GOVI	37950	2	37950	2	0.00
07/03/2014	GOVI On 08-May-14	442.01	Put	GOVI	38050	2	38050	2	0.00
07/03/2014	GOVI On 08-May-14	441.99	Put	GOVI	37850	2	37850	2	0.00
07/03/2014	GOVI On 07-August-14			GOVI	444.66	446.1050	444.6640	446.1050	175.00
07/03/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
07/03/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
07/03/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
07/03/2014	GOVI On 07-August-14	459.99	Put	GOVI	153260	14	153260	14	0.00
07/03/2014	GOVI On 07-August-14	460.01	Put	GOVI	153460	14	153460	14	0.00
07/03/2014	GOVI On 07-August-14	460.00	Put	GOVI	153360	14	153360	14	0.00
07/03/2014	GOVI On 06-November-14			GOVI	451.55	453.0280	451.5490	453.0280	0.00
07/03/2014	GOVI On 06-November-14	448.99	Call	GOVI	25590	4	25590	4	0.00
07/03/2014	GOVI On 06-November-14	449.01	Call	GOVI	25390	4	25390	4	0.00
07/03/2014	GOVI On 06-November-14	449.00	Call	GOVI	25490	4	25490	4	0.00
07/03/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
07/03/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
07/03/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
07/03/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/03/2014	IGOV On 08-May-14			Index Future	201.71	201.1550	201.7060	201.1550	1,266.00
07/03/2014	IGOV On 07-August-14			Index Future	204.70	204.1450	204.7040	204.1450	90.00
07/03/2014	IGOV On 06-November-14			Index Future	207.90	207.3370	207.8970	207.3370	0.00
07/03/2014	ILBI On 08-May-14			Index Future	546.32	544.8080	546.3170	544.8080	0.00
07/03/2014	ILBI On 07-August-14			Index Future	554.22	552.6880	554.2180	552.6880	210.00
07/03/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
07/03/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/03/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/03/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/03/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/03/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/03/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2500	5.7600	94.2500	3,000.00
07/03/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.97	94.0500	5.9700	94.0500	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
07/03/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.07	93.9500	6.0700	93.9500	2,000.00
07/03/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.32	93.6900	6.3200	93.6900	2,000.00
07/03/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.42	93.5900	6.4200	93.5900	1,000.00
07/03/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.61	93.3900	6.6100	93.3900	600.00
07/03/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	1,000.00
07/03/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.25	92.7700	7.2500	92.7700	0.00
07/03/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.55	92.4700	7.5500	92.4700	2,850.00
07/03/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.77	92.2600	7.7700	92.2600	5,400.00
07/03/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.91	92.1200	7.9100	92.1200	0.00
07/03/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.04	91.9800	8.0400	91.9800	0.00
07/03/2014	R023 On 08-May-14			Bond Future	8.43	97.7260	8.4316	97.7260	12,886.00
07/03/2014	R023 On 08-May-14	7.60	Call	Bond Future	228	0	228	0	0.00
07/03/2014	R023 On 08-May-14	7.61	Call	Bond Future	235	0	235	0	0.00
07/03/2014	R023 On 08-May-14	7.59	Call	Bond Future	221	0	221	0	0.00
07/03/2014	R023 On 08-May-14	7.61	Put	Bond Future	5298	5	5298	5	0.00
07/03/2014	R023 On 08-May-14	7.60	Put	Bond Future	5355	5	5355	5	0.00
07/03/2014	R023 On 08-May-14	7.59	Put	Bond Future	5412	5	5412	5	0.00
07/03/2014	R023 On 07-August-14			Bond Future	8.53	99.0548	8.5301	99.0548	0.00
07/03/2014	R023 On 07-August-14	8.49	Call	Bond Future	2627	3	2627	3	0.00
07/03/2014	R023 On 07-August-14	8.51	Call	Bond Future	2684	3	2684	3	0.00
07/03/2014	R023 On 07-August-14	8.50	Call	Bond Future	2655	3	2655	3	0.00
07/03/2014	R023 On 07-August-14	8.51	Put	Bond Future	2801	3	2801	3	0.00
07/03/2014	R023 On 07-August-14	8.49	Put	Bond Future	2860	3	2860	3	0.00
07/03/2014	R023 On 07-August-14	8.50	Put	Bond Future	2830	3	2830	3	0.00
07/03/2014	R023 On 06-November-14			Bond Future	8.63	96.6725	8.6254	96.6725	0.00
07/03/2014	R023 On 06-November-14	8.60	Call	Bond Future	3462	4	3462	4	0.00
07/03/2014	R023 On 06-November-14	8.61	Call	Bond Future	3491	4	3491	4	0.00
07/03/2014	R023 On 06-November-14	8.59	Call	Bond Future	3434	4	3434	4	0.00
07/03/2014	R023 On 06-November-14	8.60	Put	Bond Future	3606	3	3606	3	0.00
07/03/2014	R023 On 06-November-14	8.61	Put	Bond Future	3578	3	3578	3	0.00
07/03/2014	R023 On 06-November-14	8.59	Put	Bond Future	3635	3	3635	3	0.00
07/03/2014	R157 On 08-May-14			Bond Future	7.18	110.1684	7.1815	110.1684	25,346.00
07/03/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R157 On 08-May-14	5.20	Put	Bond Future	2680	3	2680	3	0.00
07/03/2014	R157 On 08-May-14	5.19	Put	Bond Future	2694	3	2694	3	0.00
07/03/2014	R157 On 08-May-14	5.21	Put	Bond Future	2666	3	2666	3	0.00
07/03/2014	R157 On 07-August-14			Bond Future	7.47	111.7925	7.4721	111.7925	13,000.00
07/03/2014	R157 On 07-August-14	6.74	Call	Bond Future	150	0	150	0	0.00
07/03/2014	R157 On 07-August-14	6.75	Call	Bond Future	152	0	152	0	0.00
07/03/2014	R157 On 07-August-14	6.76	Call	Bond Future	155	0	155	0	0.00
07/03/2014	R157 On 07-August-14	6.74	Put	Bond Future	945	1	945	1	0.00
07/03/2014	R157 On 07-August-14	6.75	Put	Bond Future	937	1	937	1	0.00
07/03/2014	R157 On 07-August-14	6.76	Put	Bond Future	929	1	929	1	0.00
07/03/2014	R157 On 06-November-14			Bond Future	7.86	106.7139	7.8575	106.7139	0.00
07/03/2014	R157 On 06-November-14	6.20	Call	Bond Future	73	0	73	0	0.00
07/03/2014	R157 On 06-November-14	6.19	Call	Bond Future	72	0	72	0	0.00
07/03/2014	R157 On 06-November-14	6.21	Call	Bond Future	74	0	74	0	0.00
07/03/2014	R157 On 06-November-14	6.21	Put	Bond Future	1461	1	1461	1	0.00
07/03/2014	R157 On 06-November-14	6.19	Put	Bond Future	1476	1	1476	1	0.00
07/03/2014	R157 On 06-November-14	6.20	Put	Bond Future	1468	1	1468	1	0.00
07/03/2014	R186 On 08-May-14			Bond Future	8.57	119.3388	8.5675	119.3388	51,559.00
07/03/2014	R186 On 08-May-14	9.10	Call	Bond Future	5135	6	5135	6	0.00
07/03/2014	R186 On 08-May-14	8.40	Call	Bond Future	1705	2	1705	2	1,000.00
07/03/2014	R186 On 08-May-14	7.10	Call	Bond Future	30	0	30	0	0.00
07/03/2014	R186 On 08-May-14	7.11	Call	Bond Future	31	0	31	0	0.00
07/03/2014	R186 On 08-May-14	9.75	Call	Bond Future	9494	10	9494	10	0.00
07/03/2014	R186 On 08-May-14	8.50	Call	Bond Future	2071	2	2071	2	900.00
07/03/2014	R186 On 08-May-14	7.09	Call	Bond Future	29	0	29	0	0.00
07/03/2014	R186 On 08-May-14	9.25	Call	Bond Future	6083	7	6083	7	0.00
07/03/2014	R186 On 08-May-14	8.80	Call	Bond Future	3430	4	3430	4	0.00
07/03/2014	R186 On 08-May-14	8.25	Call	Bond Future	1239	1	1239	1	10,000.00
07/03/2014	R186 On 08-May-14	9.00	Call	Bond Future	4535	5	4535	5	0.00
07/03/2014	R186 On 08-May-14	8.75	Call	Bond Future	3176	4	3176	4	6,000.00
07/03/2014	R186 On 08-May-14	7.50	Call	Bond Future	143	0	143	0	1,933.00
07/03/2014	R186 On 08-May-14	8.40	Put	Bond Future	3123	3	3123	3	0.00
07/03/2014	R186 On 08-May-14	7.11	Put	Bond Future	13230	13	13230	13	0.00

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07/03/2014	R186 On 08-May-14	8.50	Put	Bond Future	2639	2	2639	2	1,933.00
07/03/2014	R186 On 08-May-14	7.10	Put	Bond Future	13326	13	13326	13	0.00
07/03/2014	R186 On 08-May-14	9.10	Put	Bond Future	786	1	786	1	1,500.00
07/03/2014	R186 On 08-May-14	9.00	Put	Bond Future	984	1	984	1	400.00
07/03/2014	R186 On 08-May-14	8.75	Put	Bond Future	1658	1	1658	1	0.00
07/03/2014	R186 On 08-May-14	7.50	Put	Bond Future	9612	9	9612	9	0.00
07/03/2014	R186 On 08-May-14	8.25	Put	Bond Future	3947	4	3947	4	0.00
07/03/2014	R186 On 08-May-14	9.25	Put	Bond Future	550	0	550	0	10,000.00
07/03/2014	R186 On 08-May-14	8.80	Put	Bond Future	1501	1	1501	1	900.00
07/03/2014	R186 On 08-May-14	7.09	Put	Bond Future	13423	13	13423	13	0.00
07/03/2014	R186 On 08-May-14	9.75	Put	Bond Future	144	0	144	0	6,000.00
07/03/2014	R186 On 07-August-14			Bond Future	8.66	115.8045	8.6571	115.8045	0.00
07/03/2014	R186 On 07-August-14	8.29	Call	Bond Future	2494	3	2494	3	0.00
07/03/2014	R186 On 07-August-14	8.31	Call	Bond Future	2558	3	2558	3	0.00
07/03/2014	R186 On 07-August-14	8.30	Call	Bond Future	2525	3	2525	3	0.00
07/03/2014	R186 On 07-August-14	8.92	Call	Bond Future	4980	5	4980	5	0.00
07/03/2014	R186 On 07-August-14	8.31	Put	Bond Future	5459	5	5459	5	0.00
07/03/2014	R186 On 07-August-14	8.29	Put	Bond Future	5565	5	5565	5	0.00
07/03/2014	R186 On 07-August-14	8.30	Put	Bond Future	5511	5	5511	5	0.00
07/03/2014	R186 On 07-August-14	8.92	Put	Bond Future	2850	3	2850	3	840.00
07/03/2014	R186 On 06-November-14			Bond Future	8.74	117.6034	8.7399	117.6034	0.00
07/03/2014	R186 On 06-November-14	9.17	Call	Bond Future	6787	7	6787	7	0.00
07/03/2014	R186 On 06-November-14	8.14	Call	Bond Future	2832	3	2832	3	0.00
07/03/2014	R186 On 06-November-14	8.16	Call	Bond Future	2890	3	2890	3	0.00
07/03/2014	R186 On 06-November-14	8.15	Call	Bond Future	2861	3	2861	3	0.00
07/03/2014	R186 On 06-November-14	8.15	Put	Bond Future	7745	7	7745	7	0.00
07/03/2014	R186 On 06-November-14	8.14	Put	Bond Future	7801	7	7801	7	0.00
07/03/2014	R186 On 06-November-14	8.16	Put	Bond Future	7689	7	7689	7	0.00
07/03/2014	R186 On 06-November-14	9.17	Put	Bond Future	3401	3	3401	3	2,010.00
07/03/2014	R197 On 08-May-14			Bond Future	275.11	273.8292	275.1128	273.8292	1,912.00
07/03/2014	R197 On 08-May-14	250.01	Call	Bond Future	25103	24	25103	24	0.00
07/03/2014	R197 On 08-May-14	249.99	Call	Bond Future	25123	24	25123	24	0.00
07/03/2014	R197 On 08-May-14	250.00	Call	Bond Future	25113	24	25113	24	0.00
07/03/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00

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07/03/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R197 On 07-August-14			Bond Future	273.40	272.0963	273.3991	272.0963	0.00
07/03/2014	R197 On 07-August-14	270.00	Call	Bond Future	3399	2	3399	2	0.00
07/03/2014	R197 On 07-August-14	269.99	Call	Bond Future	3409	2	3409	2	0.00
07/03/2014	R197 On 07-August-14	270.01	Call	Bond Future	3389	2	3389	2	0.00
07/03/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R201 On 08-May-14			Bond Future	6.71	104.6673	6.7103	104.6673	0.00
07/03/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R201 On 08-May-14	4.74	Put	Bond Future	1182	1	1182	1	0.00
07/03/2014	R201 On 08-May-14	4.76	Put	Bond Future	1170	1	1170	1	0.00
07/03/2014	R201 On 08-May-14	4.75	Put	Bond Future	1176	1	1176	1	0.00
07/03/2014	R201 On 07-August-14			Bond Future	7.19	101.7991	7.1872	101.7991	0.00
07/03/2014	R201 On 07-August-14	5.31	Call	Bond Future	53	0	53	0	0.00
07/03/2014	R201 On 07-August-14	5.29	Call	Bond Future	52	0	52	0	0.00
07/03/2014	R201 On 07-August-14	5.30	Call	Bond Future	53	0	53	0	0.00
07/03/2014	R201 On 07-August-14	5.29	Put	Bond Future	732	1	732	1	0.00
07/03/2014	R201 On 07-August-14	5.30	Put	Bond Future	729	1	729	1	0.00
07/03/2014	R201 On 07-August-14	5.31	Put	Bond Future	726	1	726	1	0.00
07/03/2014	R202 On 08-May-14			Bond Future	214.16	214.1598	214.1582	214.1598	44,663.00
07/03/2014	R202 On 08-May-14	215.01	Call	Bond Future	4102	4	4102	4	0.00
07/03/2014	R202 On 08-May-14	215.00	Call	Bond Future	4107	4	4107	4	0.00
07/03/2014	R202 On 08-May-14	214.99	Call	Bond Future	4112	4	4112	4	0.00
07/03/2014	R202 On 08-May-14	215.00	Put	Bond Future	4949	5	4949	5	0.00
07/03/2014	R202 On 08-May-14	215.01	Put	Bond Future	4954	5	4954	5	0.00
07/03/2014	R202 On 08-May-14	214.99	Put	Bond Future	4943	5	4943	5	0.00
07/03/2014	R202 On 07-August-14			Bond Future	214.26	214.2604	214.2592	214.2604	0.00
07/03/2014	R202 On 07-August-14	207.99	Call	Bond Future	10454	10	10454	10	0.00
07/03/2014	R202 On 07-August-14	208.00	Call	Bond Future	10447	10	10447	10	0.00
07/03/2014	R202 On 07-August-14	208.01	Call	Bond Future	10441	10	10441	10	0.00

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07/03/2014	R202 On 07-August-14	208.00	Put	Bond Future	4188	4	4188	4	0.00
07/03/2014	R202 On 07-August-14	208.01	Put	Bond Future	4192	4	4192	4	0.00
07/03/2014	R202 On 07-August-14	207.99	Put	Bond Future	4184	4	4184	4	0.00
07/03/2014	R203 On 08-May-14			Bond Future	7.76	102.8757	7.7643	102.8757	16,949.00
07/03/2014	R203 On 08-May-14	5.74	Call	Bond Future	1	0	1	0	0.00
07/03/2014	R203 On 08-May-14	5.76	Call	Bond Future	1	0	1	0	0.00
07/03/2014	R203 On 08-May-14	6.84	Call	Bond Future	76	0	76	0	29.00
07/03/2014	R203 On 08-May-14	5.75	Call	Bond Future	1	0	1	0	0.00
07/03/2014	R203 On 08-May-14	7.40	Call	Bond Future	372	0	372	0	16.00
07/03/2014	R203 On 08-May-14	5.74	Put	Bond Future	6130	6	6130	6	0.00
07/03/2014	R203 On 08-May-14	7.40	Put	Bond Future	1443	1	1443	1	0.00
07/03/2014	R203 On 08-May-14	5.76	Put	Bond Future	6068	6	6068	6	0.00
07/03/2014	R203 On 08-May-14	6.84	Put	Bond Future	2820	3	2820	3	0.00
07/03/2014	R203 On 08-May-14	5.75	Put	Bond Future	6099	6	6099	6	0.00
07/03/2014	R203 On 07-August-14			Bond Future	7.93	104.3922	7.9257	104.3922	0.00
07/03/2014	R203 On 07-August-14	7.31	Call	Bond Future	537	1	537	1	0.00
07/03/2014	R203 On 07-August-14	7.30	Call	Bond Future	529	1	529	1	0.00
07/03/2014	R203 On 07-August-14	7.29	Call	Bond Future	521	1	521	1	0.00
07/03/2014	R203 On 07-August-14	6.84	Call	Bond Future	246	0	246	0	46.00
07/03/2014	R203 On 07-August-14	7.30	Put	Bond Future	2244	2	2244	2	0.00
07/03/2014	R203 On 07-August-14	7.31	Put	Bond Future	2224	2	2224	2	0.00
07/03/2014	R203 On 07-August-14	7.29	Put	Bond Future	2263	2	2263	2	0.00
07/03/2014	R203 On 07-August-14	6.84	Put	Bond Future	3245	3	3245	3	0.00
07/03/2014	R203 On 06-November-14			Bond Future	8.09	101.8485	8.0923	101.8485	0.00
07/03/2014	R203 On 06-November-14	6.98	Call	Bond Future	500	1	500	1	14.00
07/03/2014	R203 On 06-November-14	6.84	Call	Bond Future	424	0	424	0	45.00
07/03/2014	R203 On 06-November-14	6.86	Call	Bond Future	435	0	435	0	0.00
07/03/2014	R203 On 06-November-14	6.85	Call	Bond Future	429	0	429	0	0.00
07/03/2014	R203 On 06-November-14	6.98	Put	Bond Future	3333	3	3333	3	0.00
07/03/2014	R203 On 06-November-14	6.84	Put	Bond Future	3621	3	3621	3	0.00
07/03/2014	R203 On 06-November-14	6.86	Put	Bond Future	3579	3	3579	3	0.00
07/03/2014	R203 On 06-November-14	6.85	Put	Bond Future	3600	3	3600	3	0.00
07/03/2014	R204 On 08-May-14			Bond Future	7.99	103.3707	7.9925	103.3707	31,206.00
07/03/2014	R204 On 08-May-14	6.05	Call	Bond Future	2	0	2	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
07/03/2014	R204 On 08-May-14	6.04	Call	Bond Future	2	0	2	0	0.00
07/03/2014	R204 On 08-May-14	6.06	Call	Bond Future	2	0	2	0	0.00
07/03/2014	R204 On 08-May-14	6.06	Put	Bond Future	7675	7	7675	7	0.00
07/03/2014	R204 On 08-May-14	6.04	Put	Bond Future	7758	8	7758	8	0.00
07/03/2014	R204 On 08-May-14	6.05	Put	Bond Future	7716	8	7716	8	0.00
07/03/2014	R204 On 07-August-14			Bond Future	8.13	100.8614	8.1316	100.8614	100.00
07/03/2014	R204 On 07-August-14	7.78	Call	Bond Future	1092	1	1092	1	0.00
07/03/2014	R204 On 07-August-14	7.46	Call	Bond Future	701	1	701	1	0.00
07/03/2014	R204 On 07-August-14	7.44	Call	Bond Future	680	1	680	1	0.00
07/03/2014	R204 On 07-August-14	7.45	Call	Bond Future	691	1	691	1	0.00
07/03/2014	R204 On 07-August-14	7.78	Put	Bond Future	2368	2	2368	2	530.00
07/03/2014	R204 On 07-August-14	7.44	Put	Bond Future	3209	3	3209	3	0.00
07/03/2014	R204 On 07-August-14	7.46	Put	Bond Future	3155	3	3155	3	0.00
07/03/2014	R204 On 07-August-14	7.45	Put	Bond Future	3182	3	3182	3	0.00
07/03/2014	R204 On 06-November-14			Bond Future	8.26	102.4281	8.2647	102.4281	0.00
07/03/2014	R204 On 06-November-14	7.00	Call	Bond Future	577	1	577	1	0.00
07/03/2014	R204 On 06-November-14	7.01	Call	Bond Future	584	1	584	1	0.00
07/03/2014	R204 On 06-November-14	7.99	Call	Bond Future	1645	2	1645	2	0.00
07/03/2014	R204 On 06-November-14	6.99	Call	Bond Future	570	1	570	1	0.00
07/03/2014	R204 On 06-November-14	7.00	Put	Bond Future	5004	5	5004	5	0.00
07/03/2014	R204 On 06-November-14	7.99	Put	Bond Future	2587	2	2587	2	1,270.00
07/03/2014	R204 On 06-November-14	7.01	Put	Bond Future	4975	5	4975	5	0.00
07/03/2014	R204 On 06-November-14	6.99	Put	Bond Future	5033	5	5033	5	0.00
07/03/2014	R207 On 08-May-14			Bond Future	8.23	98.2580	8.2256	98.2580	19,048.00
07/03/2014	R207 On 08-May-14	6.20	Call	Bond Future	1	0	1	0	0.00
07/03/2014	R207 On 08-May-14	6.21	Call	Bond Future	1	0	1	0	0.00
07/03/2014	R207 On 08-May-14	6.19	Call	Bond Future	1	0	1	0	0.00
07/03/2014	R207 On 08-May-14	6.20	Put	Bond Future	9318	9	9318	9	0.00
07/03/2014	R207 On 08-May-14	6.19	Put	Bond Future	9366	9	9366	9	0.00
07/03/2014	R207 On 08-May-14	6.21	Put	Bond Future	9269	9	9269	9	0.00
07/03/2014	R207 On 07-August-14			Bond Future	8.36	96.0653	8.3560	96.0653	0.00
07/03/2014	R207 On 07-August-14	7.69	Call	Bond Future	856	1	856	1	0.00
07/03/2014	R207 On 07-August-14	7.70	Call	Bond Future	869	1	869	1	0.00
07/03/2014	R207 On 07-August-14	7.71	Call	Bond Future	881	1	881	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
07/03/2014	R207 On 07-August-14	7.70	Put	Bond Future	3650	3	3650	3	0.00
07/03/2014	R207 On 07-August-14	7.69	Put	Bond Future	3681	3	3681	3	0.00
07/03/2014	R207 On 07-August-14	7.71	Put	Bond Future	3619	3	3619	3	0.00
07/03/2014	R207 On 06-November-14			Bond Future	8.47	97.5576	8.4743	97.5576	0.00
07/03/2014	R207 On 06-November-14	7.34	Call	Bond Future	823	1	823	1	0.00
07/03/2014	R207 On 06-November-14	7.36	Call	Bond Future	842	1	842	1	0.00
07/03/2014	R207 On 06-November-14	7.35	Call	Bond Future	832	1	832	1	0.00
07/03/2014	R207 On 06-November-14	7.34	Put	Bond Future	5489	5	5489	5	0.00
07/03/2014	R207 On 06-November-14	7.35	Put	Bond Future	5456	5	5456	5	0.00
07/03/2014	R207 On 06-November-14	7.36	Put	Bond Future	5423	5	5423	5	0.00
07/03/2014	R208 On 08-May-14			Bond Future	8.33	92.9150	8.3324	92.9150	11,020.00
07/03/2014	R208 On 08-May-14	6.29	Call	Bond Future	2	0	2	0	0.00
07/03/2014	R208 On 08-May-14	6.31	Call	Bond Future	2	0	2	0	0.00
07/03/2014	R208 On 08-May-14	6.30	Call	Bond Future	2	0	2	0	0.00
07/03/2014	R208 On 08-May-14	6.29	Put	Bond Future	10706	10	10706	10	0.00
07/03/2014	R208 On 08-May-14	6.31	Put	Bond Future	10594	10	10594	10	0.00
07/03/2014	R208 On 08-May-14	6.30	Put	Bond Future	10650	10	10650	10	0.00
07/03/2014	R208 On 07-August-14			Bond Future	8.44	94.2849	8.4447	94.2849	0.00
07/03/2014	R208 On 07-August-14	7.80	Call	Bond Future	1079	1	1079	1	0.00
07/03/2014	R208 On 07-August-14	8.28	Call	Bond Future	1942	2	1942	2	0.00
07/03/2014	R208 On 07-August-14	7.79	Call	Bond Future	1064	1	1064	1	0.00
07/03/2014	R208 On 07-August-14	7.81	Call	Bond Future	1093	1	1093	1	0.00
07/03/2014	R208 On 07-August-14	8.28	Put	Bond Future	2726	3	2726	3	630.00
07/03/2014	R208 On 07-August-14	7.80	Put	Bond Future	4196	4	4196	4	0.00
07/03/2014	R208 On 07-August-14	7.81	Put	Bond Future	4161	4	4161	4	0.00
07/03/2014	R208 On 07-August-14	7.79	Put	Bond Future	4230	4	4230	4	0.00
07/03/2014	R208 On 06-November-14			Bond Future	8.55	92.3500	8.5520	92.3500	0.00
07/03/2014	R208 On 06-November-14	7.44	Call	Bond Future	1010	1	1010	1	0.00
07/03/2014	R208 On 06-November-14	7.46	Call	Bond Future	1033	1	1033	1	0.00
07/03/2014	R208 On 06-November-14	7.45	Call	Bond Future	1021	1	1021	1	0.00
07/03/2014	R208 On 06-November-14	8.50	Call	Bond Future	2791	3	2791	3	0.00
07/03/2014	R208 On 06-November-14	7.45	Put	Bond Future	6244	6	6244	6	0.00
07/03/2014	R208 On 06-November-14	8.50	Put	Bond Future	3030	3	3030	3	1,520.00
07/03/2014	R208 On 06-November-14	7.44	Put	Bond Future	6282	6	6282	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
07/03/2014	R208 On 06-November-14	7.46	Put	Bond Future	6206	6	6206	6	0.00
07/03/2014	R209 On 08-May-14			Bond Future	9.08	74.4609	9.0760	74.4609	25,105.00
07/03/2014	R209 On 08-May-14	9.63	Call	Bond Future	4741	5	4741	5	0.00
07/03/2014	R209 On 08-May-14	7.86	Call	Bond Future	110	0	110	0	0.00
07/03/2014	R209 On 08-May-14	7.85	Call	Bond Future	106	0	106	0	0.00
07/03/2014	R209 On 08-May-14	9.50	Call	Bond Future	4088	4	4088	4	0.00
07/03/2014	R209 On 08-May-14	7.84	Call	Bond Future	102	0	102	0	0.00
07/03/2014	R209 On 08-May-14	9.85	Call	Bond Future	5912	6	5912	6	0.00
07/03/2014	R209 On 08-May-14	9.75	Call	Bond Future	5371	6	5371	6	0.00
07/03/2014	R209 On 08-May-14	8.50	Call	Bond Future	712	1	712	1	640.00
07/03/2014	R209 On 08-May-14	9.00	Call	Bond Future	1989	2	1989	2	640.00
07/03/2014	R209 On 08-May-14	7.86	Put	Bond Future	10092	10	10092	10	0.00
07/03/2014	R209 On 08-May-14	7.84	Put	Bond Future	10266	10	10266	10	0.00
07/03/2014	R209 On 08-May-14	9.63	Put	Bond Future	796	1	796	1	883.00
07/03/2014	R209 On 08-May-14	7.85	Put	Bond Future	10179	10	10179	10	0.00
07/03/2014	R209 On 08-May-14	9.50	Put	Bond Future	1039	1	1039	1	640.00
07/03/2014	R209 On 08-May-14	9.00	Put	Bond Future	2557	2	2557	2	0.00
07/03/2014	R209 On 08-May-14	9.75	Put	Bond Future	616	1	616	1	7,262.00
07/03/2014	R209 On 08-May-14	9.85	Put	Bond Future	493	0	493	0	10,000.00
07/03/2014	R209 On 08-May-14	8.50	Put	Bond Future	5198	5	5198	5	0.00
07/03/2014	R209 On 07-August-14			Bond Future	9.15	75.5589	9.1520	75.5589	0.00
07/03/2014	R209 On 07-August-14	9.05	Call	Bond Future	3297	4	3297	4	0.00
07/03/2014	R209 On 07-August-14	9.06	Call	Bond Future	3331	4	3331	4	0.00
07/03/2014	R209 On 07-August-14	9.04	Call	Bond Future	3263	3	3263	3	0.00
07/03/2014	R209 On 07-August-14	9.06	Put	Bond Future	4011	4	4011	4	0.00
07/03/2014	R209 On 07-August-14	9.04	Put	Bond Future	4092	4	4092	4	0.00
07/03/2014	R209 On 07-August-14	9.05	Put	Bond Future	4051	4	4051	4	0.00
07/03/2014	R209 On 06-November-14			Bond Future	9.22	73.5850	9.2235	73.5850	0.00
07/03/2014	R209 On 06-November-14	8.99	Call	Bond Future	3884	4	3884	4	0.00
07/03/2014	R209 On 06-November-14	9.00	Call	Bond Future	3916	4	3916	4	0.00
07/03/2014	R209 On 06-November-14	9.01	Call	Bond Future	3948	4	3948	4	0.00
07/03/2014	R209 On 06-November-14	8.99	Put	Bond Future	5605	5	5605	5	0.00
07/03/2014	R209 On 06-November-14	9.01	Put	Bond Future	5520	5	5520	5	0.00
07/03/2014	R209 On 06-November-14	9.00	Put	Bond Future	5562	5	5562	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2014	R210 On 08-May-14			Bond Future	160.61	160.6097	160.6084	160.6097	719.00
07/03/2014	R210 On 08-May-14	160.00	Call	Bond Future	608	1	608	1	0.00
07/03/2014	R210 On 08-May-14	160.01	Call	Bond Future	598	1	598	1	0.00
07/03/2014	R210 On 08-May-14	159.99	Call	Bond Future	618	1	618	1	0.00
07/03/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R210 On 07-August-14			Bond Future	163.00	162.9972	162.9957	162.9972	0.00
07/03/2014	R210 On 07-August-14	159.00	Call	Bond Future	3996	4	3996	4	0.00
07/03/2014	R210 On 07-August-14	159.01	Call	Bond Future	3986	4	3986	4	0.00
07/03/2014	R210 On 07-August-14	158.99	Call	Bond Future	4006	4	4006	4	0.00
07/03/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R211 On 08-May-14			Bond Future	127.38	127.3806	127.3758	127.3806	390.00
07/03/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R211 On 08-May-14	130.00	Put	Bond Future	2624	3	2624	3	0.00
07/03/2014	R211 On 08-May-14	130.01	Put	Bond Future	2634	3	2634	3	0.00
07/03/2014	R211 On 08-May-14	129.99	Put	Bond Future	2614	3	2614	3	0.00
07/03/2014	R211 On 07-August-14			Bond Future	127.71	127.7162	127.7114	127.7162	0.00
07/03/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R211 On 07-August-14	128.00	Put	Bond Future	289	0	289	0	0.00
07/03/2014	R211 On 07-August-14	128.01	Put	Bond Future	299	0	299	0	0.00
07/03/2014	R211 On 07-August-14	127.99	Put	Bond Future	279	0	279	0	0.00
07/03/2014	R212 On 08-May-14			Bond Future	129.77	128.9418	129.7652	128.9418	21,797.00
07/03/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R212 On 08-May-14	132.00	Put	Bond Future	2235	3	2235	3	0.00
07/03/2014	R212 On 08-May-14	132.01	Put	Bond Future	2245	3	2245	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
07/03/2014	R212 On 08-May-14	131.99	Put	Bond Future	2225	3	2225	3	0.00
07/03/2014	R212 On 07-August-14			Bond Future	129.98	129.1485	129.9842	129.1485	0.00
07/03/2014	R212 On 07-August-14	128.99	Call	Bond Future	994	0	994	0	0.00
07/03/2014	R212 On 07-August-14	129.01	Call	Bond Future	974	0	974	0	0.00
07/03/2014	R212 On 07-August-14	129.00	Call	Bond Future	984	0	984	0	0.00
07/03/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R213 On 08-May-14			Bond Future	8.93	85.0727	8.9335	85.0727	21,730.00
07/03/2014	R213 On 08-May-14	7.65	Call	Bond Future	71	0	71	0	0.00
07/03/2014	R213 On 08-May-14	7.64	Call	Bond Future	68	0	68	0	0.00
07/03/2014	R213 On 08-May-14	7.66	Call	Bond Future	73	0	73	0	0.00
07/03/2014	R213 On 08-May-14	7.65	Put	Bond Future	10642	10	10642	10	0.00
07/03/2014	R213 On 08-May-14	7.64	Put	Bond Future	10729	10	10729	10	0.00
07/03/2014	R213 On 08-May-14	7.66	Put	Bond Future	10555	10	10555	10	0.00
07/03/2014	R213 On 07-August-14			Bond Future	9.01	86.3267	9.0140	86.3267	0.00
07/03/2014	R213 On 07-August-14	8.84	Call	Bond Future	2998	3	2998	3	0.00
07/03/2014	R213 On 07-August-14	8.86	Call	Bond Future	3065	3	3065	3	0.00
07/03/2014	R213 On 07-August-14	8.85	Call	Bond Future	3032	3	3032	3	0.00
07/03/2014	R213 On 07-August-14	8.85	Put	Bond Future	4265	4	4265	4	0.00
07/03/2014	R213 On 07-August-14	8.86	Put	Bond Future	4222	4	4222	4	0.00
07/03/2014	R213 On 07-August-14	8.84	Put	Bond Future	4307	4	4307	4	0.00
07/03/2014	R213 On 06-November-14			Bond Future	9.09	84.1249	9.0913	84.1249	0.00
07/03/2014	R213 On 06-November-14	8.84	Call	Bond Future	3769	4	3769	4	0.00
07/03/2014	R213 On 06-November-14	8.86	Call	Bond Future	3834	4	3834	4	0.00
07/03/2014	R213 On 06-November-14	8.85	Call	Bond Future	3801	4	3801	4	0.00
07/03/2014	R213 On 06-November-14	8.85	Put	Bond Future	5596	5	5596	5	0.00
07/03/2014	R213 On 06-November-14	8.84	Put	Bond Future	5639	5	5639	5	0.00
07/03/2014	R213 On 06-November-14	8.86	Put	Bond Future	5553	5	5553	5	0.00
07/03/2014	R214 On 08-May-14			Bond Future	9.16	75.3195	9.1642	75.3195	5,055.00
07/03/2014	R214 On 08-May-14	9.00	Call	Bond Future	1715	2	1715	2	0.00
07/03/2014	R214 On 08-May-14	8.99	Call	Bond Future	1683	2	1683	2	0.00
07/03/2014	R214 On 08-May-14	9.01	Call	Bond Future	1747	2	1747	2	0.00
07/03/2014	R214 On 08-May-14	9.00	Put	Bond Future	3000	3	3000	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
07/03/2014	R214 On 08-May-14	9.01	Put	Bond Future	2953	3	2953	3	0.00
07/03/2014	R214 On 08-May-14	8.99	Put	Bond Future	3048	3	3048	3	0.00
07/03/2014	R214 On 07-August-14			Bond Future	9.24	76.3367	9.2391	76.3367	0.00
07/03/2014	R214 On 07-August-14	9.56	Call	Bond Future	5042	5	5042	5	0.00
07/03/2014	R214 On 07-August-14	9.54	Call	Bond Future	4957	5	4957	5	0.00
07/03/2014	R214 On 07-August-14	9.55	Call	Bond Future	4999	5	4999	5	0.00
07/03/2014	R214 On 07-August-14	9.56	Put	Bond Future	2668	3	2668	3	0.00
07/03/2014	R214 On 07-August-14	9.54	Put	Bond Future	2727	3	2727	3	0.00
07/03/2014	R214 On 07-August-14	9.55	Put	Bond Future	2697	3	2697	3	0.00
07/03/2014	R214 On 06-November-14			Bond Future	9.31	74.2345	9.3109	74.2345	0.00
07/03/2014	R214 On 06-November-14	9.64	Call	Bond Future	6132	6	6132	6	0.00
07/03/2014	R214 On 06-November-14	9.65	Call	Bond Future	6172	6	6172	6	0.00
07/03/2014	R214 On 06-November-14	9.66	Call	Bond Future	6212	7	6212	7	0.00
07/03/2014	R214 On 06-November-14	9.65	Put	Bond Future	3699	4	3699	4	0.00
07/03/2014	R214 On 06-November-14	9.66	Put	Bond Future	3668	3	3668	3	0.00
07/03/2014	R214 On 06-November-14	9.64	Put	Bond Future	3729	4	3729	4	0.00
07/03/2014	R248 On 08-May-14			Bond Future	9.26	97.1184	9.2614	97.1184	13,515.00
07/03/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
07/03/2014	R248 On 08-May-14	9.05	Put	Bond Future	2115	1	2115	1	0.00
07/03/2014	R248 On 08-May-14	9.06	Put	Bond Future	2014	1	2014	1	0.00
07/03/2014	R248 On 08-May-14	9.04	Put	Bond Future	2218	2	2218	2	0.00
07/03/2014	R248 On 07-August-14			Bond Future	9.34	98.4288	9.3398	98.4288	0.00
07/03/2014	R248 On 07-August-14	9.65	Call	Bond Future	2913	4	2913	4	0.00
07/03/2014	R248 On 07-August-14	9.66	Call	Bond Future	3004	4	3004	4	0.00
07/03/2014	R248 On 07-August-14	9.64	Call	Bond Future	2821	3	2821	3	0.00
07/03/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R248 On 06-November-14			Bond Future	9.41	95.5320	9.4150	95.5320	0.00
07/03/2014	R248 On 06-November-14	9.72	Call	Bond Future	2824	3	2824	3	0.00
07/03/2014	R248 On 06-November-14	9.74	Call	Bond Future	3004	4	3004	4	0.00
07/03/2014	R248 On 06-November-14	9.73	Call	Bond Future	2914	4	2914	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
07/03/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00