



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	2025 On 07-August-14			Bond Future	117.07	117.0350	117.0728	117.0350	0.00
24/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	8083	8	8083	8	0.00
24/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	8063	8	8063	8	0.00
24/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	8073	8	8073	8	0.00
24/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2025 On 06-November-14			Bond Future	118.84	118.8042	118.8420	118.8042	0.00
24/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1852	2	1852	2	0.00
24/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1832	2	1832	2	0.00
24/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1842	2	1842	2	0.00
24/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2030 On 07-August-14			Bond Future	8.86	92.9874	8.8565	92.9874	4,181.00
24/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	1047	1	1047	1	0.00
24/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	1202	1	1202	1	0.00
24/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	1125	1	1125	1	0.00
24/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2030 On 06-November-14			Bond Future	8.94	94.3823	8.9359	94.3823	0.00
24/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	419	0	419	0	0.00
24/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	573	0	573	0	0.00
24/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	496	0	496	0	0.00
24/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2030 On 05-February-15			Bond Future	9.01	91.8387	9.0144	91.8387	0.00
24/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	1702	2	1702	2	0.00
24/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	1851	2	1851	2	0.00
24/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	1777	2	1777	2	0.00
24/06/2014	2030 On 05-February-15	9.24	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
24/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2037 On 07-August-14			Bond Future	9.07	94.7520	9.0740	94.7520	10,002.00
24/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
24/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
24/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
24/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	310	0	310	0	0.00
24/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	219	0	219	0	0.00
24/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	128	0	128	0	0.00
24/06/2014	2037 On 06-November-14			Bond Future	9.15	96.1732	9.1496	96.1732	0.00
24/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	4655	5	4655	5	0.00
24/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	4820	5	4820	5	0.00
24/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	4738	5	4738	5	0.00
24/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2037 On 05-February-15			Bond Future	9.22	93.4070	9.2241	93.4070	0.00
24/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	2304	2	2304	2	0.00
24/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	2473	2	2473	2	0.00
24/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	2389	2	2389	2	0.00
24/06/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2038 On 07-August-14			Bond Future	121.94	121.8996	121.9398	121.8996	725.00
24/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15930	16	15930	16	0.00
24/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15940	16	15940	16	0.00
24/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15950	16	15950	16	0.00
24/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2038 On 06-November-14			Bond Future	123.78	123.7424	123.7824	123.7424	0.00
24/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3792	4	3792	4	0.00
24/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3772	4	3772	4	0.00
24/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3782	4	3782	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
24/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2046 On 07-August-14			Bond Future	121.95	121.9075	121.9475	121.9075	5,218.00
24/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	17498	17	17498	17	0.00
24/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	17508	17	17508	17	0.00
24/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	17518	17	17518	17	0.00
24/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2046 On 06-November-14			Bond Future	122.44	122.4050	122.4449	122.4050	0.00
24/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	18015	18	18015	18	0.00
24/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17995	18	17995	18	0.00
24/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	18005	18	18005	18	0.00
24/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2050 On 07-August-14			Bond Future	127.34	127.2955	127.3377	127.2955	2,720.00
24/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	15338	15	15338	15	0.00
24/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	15348	15	15348	15	0.00
24/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	15328	15	15328	15	0.00
24/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2050 On 06-November-14			Bond Future	129.26	129.2194	129.2616	129.2194	0.00
24/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	3252	3	3252	3	0.00
24/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	3262	3	3262	3	0.00
24/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	3272	3	3272	3	0.00
24/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	8607 On 21-December-26			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
24/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	AL12 On 07-August-14			Index Future	496.40	495.8430	496.3990	495.8430	0.00
24/06/2014	AL12 On 06-November-14			Index Future	503.83	503.2720	503.8340	503.2720	0.00
24/06/2014	AL12 On 05-February-15			Index Future	511.63	511.0690	511.6310	511.0690	0.00
24/06/2014	AL37 On 07-August-14			Index Future	424.80	424.5090	424.8000	424.5090	0.00
24/06/2014	AL37 On 06-November-14			Index Future	431.16	430.8690	431.1620	430.8690	0.00
24/06/2014	AL7T On 07-August-14			Index Future	499.52	499.1420	499.5190	499.1420	1.00
24/06/2014	AL7T On 06-November-14			Index Future	507.00	506.6200	507.0000	506.6200	0.00
24/06/2014	ALBI On 07-August-14			Index Future	454.03	453.6510	454.0250	453.6510	645.00
24/06/2014	ALBI On 06-November-14			Index Future	460.83	460.4470	460.8250	460.4470	0.00
24/06/2014	ALBI On 05-February-15			Index Future	467.96	467.5810	467.9570	467.5810	0.00
24/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	CES1 On 20-April-18			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
24/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2014	EL28 On 07-August-14			Bond Future	124.00	123.9590	123.9996	123.9590	0.00
24/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9990	10	9990	10	0.00
24/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10000	10	10000	10	0.00
24/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10010	10	10010	10	0.00
24/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	EL28 On 06-November-14			Bond Future	124.39	124.3515	124.3921	124.3515	0.00
24/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2392	2	2392	2	0.00
24/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2402	2	2402	2	0.00
24/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2382	2	2382	2	0.00
24/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	ES33 On 07-August-14			Bond Future	9.70	84.0447	9.6987	84.0447	6,220.00
24/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3213	3	3213	3	0.00
24/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3282	3	3282	3	0.00
24/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3144	3	3144	3	0.00
24/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
24/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
24/06/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
24/06/2014	ES33 On 06-November-14			Bond Future	9.80	81.5201	9.7993	81.5201	0.00
24/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3426	3	3426	3	0.00
24/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3493	3	3493	3	0.00
24/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3561	4	3561	4	0.00
24/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
24/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
24/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
24/06/2014	ES33 On 05-February-15			Bond Future	9.90	82.7842	9.9003	82.7842	0.00
24/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	773	1	773	1	0.00
24/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	703	1	703	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
24/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	633		1	633	1	0.00
24/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0		0	0	0	0.00
24/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0		0	0	0	0.00
24/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0		0	0	0	0.00
24/06/2014	GOVI On 07-August-14			GOVI	452.89		452.5170	452.8900	452.5170	524.00
24/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0		0	0	0	0.00
24/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0		0	0	0	0.00
24/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0		0	0	0	0.00
24/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	71000		7	71000	7	0.00
24/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	71100		7	71100	7	0.00
24/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	71200		7	71200	7	0.00
24/06/2014	GOVI On 06-November-14			GOVI	459.67		459.2960	459.6730	459.2960	28.00
24/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	106830		10	106830	10	0.00
24/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	106630		10	106630	10	0.00
24/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	106730		10	106730	10	0.00
24/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0		0	0	0	0.00
24/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0		0	0	0	0.00
24/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0		0	0	0	0.00
24/06/2014	GOVI On 05-February-15			GOVI	466.79		466.4130	466.7870	466.4130	0.00
24/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	67970		6	67970	6	0.00
24/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	67770		6	67770	6	0.00
24/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	67870		6	67870	6	0.00
24/06/2014	GOVI On 05-February-15	460.00	Put	GOVI	0		0	0	0	0.00
24/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0		0	0	0	0.00
24/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0		0	0	0	0.00
24/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
24/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.38		143.3416	143.3847	143.3416	635.00
24/06/2014	IGOV On 07-August-14			Index Future	216.70		216.5860	216.7000	216.5860	1,266.00
24/06/2014	IGOV On 06-November-14			Index Future	219.97		219.8570	219.9730	219.8570	87.00
24/06/2014	IGOV On 05-February-15			Index Future	223.40		223.2900	223.4030	223.2900	0.00
24/06/2014	ILBI On 07-August-14			Index Future	587.70		587.3980	587.7020	587.3980	210.00
24/06/2014	ILBI On 06-November-14			Index Future	596.58		596.2750	596.5820	596.2750	0.00
24/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82		(0.0200)	8.8220	(0.0200)	0.00
24/06/2014	J186 On 21-December-26			Interest Rate Swap	8.68		0.1077	8.6830	0.1077	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
24/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.79	94.2000	5.7900	94.2000	545.00
24/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.05	93.9400	6.0500	93.9400	0.00
24/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.11	93.8800	6.1100	93.8800	33,000.00
24/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.24	93.7400	6.2400	93.7400	0.00
24/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.30	93.6800	6.3000	93.6800	0.00
24/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.43	93.5400	6.4300	93.5400	0.00
24/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.69	93.2800	6.6900	93.2800	2,850.00
24/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.94	93.0200	6.9400	93.0200	5,000.00
24/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.13	92.8500	7.1300	92.8500	0.00
24/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.28	92.6900	7.2800	92.6900	0.00
24/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.42	92.5600	7.4200	92.5600	0.00
24/06/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.55	92.4300	7.5500	92.4300	0.00
24/06/2014	R023 On 07-August-14			Bond Future	8.19	100.7391	8.1889	100.7391	12,508.00
24/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	2221	2	2221	2	0.00
24/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	2308	2	2308	2	0.00
24/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	2264	2	2264	2	0.00
24/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	431	0	431	0	0.00
24/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	446	0	446	0	0.00
24/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	417	0	417	0	0.00
24/06/2014	R023 On 06-November-14			Bond Future	8.28	98.3292	8.2781	98.3292	0.00
24/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	3072	3	3072	3	0.00
24/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	3108	3	3108	3	0.00
24/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	3145	3	3145	3	0.00
24/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1263	1	1263	1	0.00
24/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1243	1	1243	1	0.00
24/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1283	1	1283	1	0.00
24/06/2014	R023 On 05-February-15			Bond Future	8.37	99.8537	8.3669	99.8537	0.00
24/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3948	4	3948	4	0.00
24/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3982	4	3982	4	0.00
24/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3913	4	3913	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
24/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	1817	2	1817	2	0.00
24/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	1796	2	1796	2	0.00
24/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	1837	2	1837	2	0.00
24/06/2014	R157 On 07-August-14			Bond Future	6.74	112.4952	6.7402	112.4952	6,048.00
24/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	156	0	156	0	0.00
24/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	161	0	161	0	0.00
24/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	167	0	167	0	0.00
24/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	156	0	156	0	0.00
24/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	151	0	151	0	0.00
24/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	145	0	145	0	0.00
24/06/2014	R157 On 06-November-14			Bond Future	6.96	107.3694	6.9587	107.3694	0.00
24/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	57	0	57	0	0.00
24/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	55	0	55	0	0.00
24/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	58	0	58	0	0.00
24/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	692	1	692	1	0.00
24/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	706	1	706	1	0.00
24/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	699	1	699	1	0.00
24/06/2014	R157 On 05-February-15			Bond Future	7.30	109.0347	7.2954	109.0347	0.00
24/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	929	1	929	1	0.00
24/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	938	1	938	1	0.00
24/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	933	1	933	1	0.00
24/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	82	0	82	0	0.00
24/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	83	0	83	0	0.00
24/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	81	0	81	0	0.00
24/06/2014	R186 On 07-August-14			Bond Future	8.33	117.8950	8.3284	117.8950	48,900.00
24/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1418	1	1418	1	0.00
24/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	546	1	546	1	105.00
24/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1499	1	1499	1	0.00
24/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1264	1	1264	1	1,200.00
24/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1458	1	1458	1	0.00
24/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	7146	7	7146	7	0.00
24/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	2042	2	2042	2	0.00
24/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	3590	3	3590	3	0.00
24/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	5088	5	5088	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
24/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	85	0	85	0	210.00
24/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	3380	3	3380	3	0.00
24/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	1655	2	1655	2	0.00
24/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	1744	2	1744	2	0.00
24/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	62	0	62	0	2,100.00
24/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	1699	2	1699	2	0.00
24/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	1932	2	1932	2	0.00
24/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1184	1	1184	1	105.00
24/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	494	1	494	1	1,000.00
24/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	213	0	213	0	840.00
24/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	6503	7	6503	7	0.00
24/06/2014	R186 On 06-November-14			Bond Future	8.41	119.6626	8.4063	119.6626	103.00
24/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6996	7	6996	7	0.00
24/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1992	2	1992	2	0.00
24/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	2058	2	2058	2	0.00
24/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	2025	2	2025	2	0.00
24/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4182	4	4182	4	0.00
24/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4130	4	4130	4	0.00
24/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	4235	4	4235	4	0.00
24/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	883	1	883	1	2,010.00
24/06/2014	R186 On 05-February-15			Bond Future	8.48	116.2225	8.4815	116.2225	0.00
24/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	5122	5	5122	5	0.00
24/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	5169	5	5169	5	0.00
24/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	6352	6	6352	6	0.00
24/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	5075	5	5075	5	0.00
24/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	2966	3	2966	3	0.00
24/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	2934	3	2934	3	0.00
24/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2238	2	2238	2	9,600.00
24/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	2999	3	2999	3	0.00
24/06/2014	R197 On 07-August-14			Bond Future	286.46	286.3661	286.4572	286.3661	905.00
24/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	16457	16	16457	16	0.00
24/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	16447	16	16447	16	0.00
24/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	16467	16	16467	16	0.00
24/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R197 On 06-November-14			Bond Future	290.79	290.6945	290.7857	290.6945	0.00
24/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	5786	6	5786	6	0.00
24/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	5796	6	5796	6	0.00
24/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	5776	6	5776	6	0.00
24/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R201 On 07-August-14			Bond Future	5.94	102.1951	5.9423	102.1951	0.00
24/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	54	0	54	0	0.00
24/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	56	0	56	0	0.00
24/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	55	0	55	0	0.00
24/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	289	0	289	0	0.00
24/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	286	0	286	0	0.00
24/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	284	0	284	0	0.00
24/06/2014	R202 On 07-August-14			Bond Future	229.54	229.4675	229.5417	229.4675	44,627.00
24/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	21561	21	21561	21	0.00
24/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	21541	21	21541	21	0.00
24/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	21551	21	21551	21	0.00
24/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	10	0	10	0	0.00
24/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	10	0	10	0	0.00
24/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	10	0	10	0	0.00
24/06/2014	R202 On 06-November-14			Bond Future	233.01	232.9356	233.0100	232.9356	0.00
24/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	6020	6	6020	6	0.00
24/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	6010	6	6010	6	0.00
24/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	6000	6	6000	6	0.00
24/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R203 On 07-August-14			Bond Future	7.32	105.8231	7.3196	105.8231	24,601.00
24/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	428	0	428	0	0.00
24/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	414	0	414	0	0.00
24/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	57	0	57	0	46.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	401	0	401	0	0.00
24/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	469	1	469	1	0.00
24/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	454	0	454	0	0.00
24/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	483	1	483	1	0.00
24/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1395	1	1395	1	0.00
24/06/2014	R203 On 06-November-14			Bond Future	7.45	103.2465	7.4459	103.2465	200.00
24/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	315	0	315	0	14.00
24/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	227	0	227	0	45.00
24/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	238	0	238	0	0.00
24/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	232	0	232	0	0.00
24/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1514	2	1514	2	0.00
24/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	1789	2	1789	2	0.00
24/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	1748	2	1748	2	0.00
24/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	1769	2	1769	2	0.00
24/06/2014	R203 On 05-February-15			Bond Future	7.58	104.8474	7.5809	104.8474	0.00
24/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	1145	1	1145	1	55.00
24/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	2162	2	2162	2	0.00
24/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	2144	2	2144	2	0.00
24/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	2180	2	2180	2	0.00
24/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	384	0	384	0	0.00
24/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	379	0	379	0	0.00
24/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	891	1	891	1	0.00
24/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	390	0	390	0	0.00
24/06/2014	R204 On 07-August-14			Bond Future	7.58	102.5897	7.5811	102.5897	14,498.00
24/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	413	0	413	0	0.00
24/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	427	0	427	0	0.00
24/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	1063	1	1063	1	0.00
24/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	399	0	399	0	0.00
24/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	332	0	332	0	530.00
24/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	921	1	921	1	0.00
24/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	898	1	898	1	0.00
24/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	875	1	875	1	0.00
24/06/2014	R204 On 06-November-14			Bond Future	7.69	104.1278	7.6892	104.1278	200.00
24/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	282	0	282	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
24/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	289	0	289	0	0.00
24/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1724	2	1724	2	0.00
24/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	275	0	275	0	0.00
24/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	2724	3	2724	3	0.00
24/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	681	1	681	1	1,270.00
24/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	2753	3	2753	3	0.00
24/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	2695	3	2695	3	0.00
24/06/2014	R204 On 05-February-15			Bond Future	7.80	101.7075	7.7975	101.7075	0.00
24/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2329	2	2329	2	0.00
24/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2308	2	2308	2	0.00
24/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2351	2	2351	2	0.00
24/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	842	1	842	1	0.00
24/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	852	1	852	1	0.00
24/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	863	1	863	1	0.00
24/06/2014	R207 On 07-August-14			Bond Future	7.82	97.9767	7.8231	97.9767	33,961.00
24/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	522	1	522	1	0.00
24/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	539	1	539	1	0.00
24/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	556	1	556	1	0.00
24/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1068	1	1068	1	0.00
24/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1042	1	1042	1	0.00
24/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1094	1	1094	1	0.00
24/06/2014	R207 On 06-November-14			Bond Future	7.92	99.4459	7.9222	99.4459	100.00
24/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	493	0	493	0	0.00
24/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	514	1	514	1	0.00
24/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	504	0	504	0	0.00
24/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	2923	3	2923	3	0.00
24/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	2891	3	2891	3	0.00
24/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	2859	3	2859	3	0.00
24/06/2014	R207 On 05-February-15			Bond Future	8.02	97.3466	8.0223	97.3466	0.00
24/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2893	3	2893	3	0.00
24/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2945	3	2945	3	0.00
24/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2919	3	2919	3	0.00
24/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1063	1	1063	1	0.00
24/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1051	1	1051	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
24/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1076	1	1076	1	0.00
24/06/2014	R207 On 07-May-15			Bond Future	8.10	99.0148	8.0959	99.0148	0.00
24/06/2014	R207 On 07-May-15	8.25	Call	Bond Future	2504	2	2504	2	0.00
24/06/2014	R207 On 07-May-15	7.73	Call	Bond Future	1556	2	1556	2	66.00
24/06/2014	R207 On 07-May-15	8.26	Call	Bond Future	2525	2	2525	2	0.00
24/06/2014	R207 On 07-May-15	8.24	Call	Bond Future	2483	2	2483	2	0.00
24/06/2014	R207 On 07-May-15	8.26	Put	Bond Future	1911	2	1911	2	0.00
24/06/2014	R207 On 07-May-15	7.73	Put	Bond Future	2942	3	2942	3	0.00
24/06/2014	R207 On 07-May-15	8.25	Put	Bond Future	1927	2	1927	2	0.00
24/06/2014	R207 On 07-May-15	8.24	Put	Bond Future	1944	2	1944	2	0.00
24/06/2014	R208 On 07-August-14			Bond Future	7.99	96.0962	7.9882	96.0962	16,437.00
24/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	494	0	494	0	0.00
24/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1764	2	1764	2	0.00
24/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	478	0	478	0	0.00
24/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	511	0	511	0	0.00
24/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	354	0	354	0	630.00
24/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1417	1	1417	1	0.00
24/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1385	1	1385	1	0.00
24/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1450	2	1450	2	0.00
24/06/2014	R208 On 06-November-14			Bond Future	8.08	94.1389	8.0828	94.1389	100.00
24/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	514	0	514	0	0.00
24/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	536	1	536	1	0.00
24/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	525	1	525	1	0.00
24/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2782	3	2782	3	0.00
24/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	3567	4	3567	4	0.00
24/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	841	1	841	1	1,520.00
24/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	3605	4	3605	4	0.00
24/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	3529	4	3529	4	0.00
24/06/2014	R208 On 05-February-15			Bond Future	8.18	95.5987	8.1760	95.5987	0.00
24/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2919	3	2919	3	0.00
24/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2974	3	2974	3	0.00
24/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2946	3	2946	3	0.00
24/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1503	2	1503	2	0.00
24/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1486	2	1486	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1468	2	1468	2	0.00
24/06/2014	R209 On 07-August-14			Bond Future	8.99	76.2630	8.9948	76.2630	27,051.00
24/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1670	2	1670	2	0.00
24/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1711	2	1711	2	0.00
24/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1751	2	1751	2	0.00
24/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1264	1	1264	1	0.00
24/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1332	1	1332	1	0.00
24/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1298	1	1298	1	0.00
24/06/2014	R209 On 06-November-14			Bond Future	9.07	74.2600	9.0669	74.2600	100.00
24/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	7147	7	7147	7	0.00
24/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4663	5	4663	5	0.00
24/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2450	2	2450	2	2,050.00
24/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	7410	7	7410	7	0.00
24/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6886	7	6886	7	0.00
24/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1208	1	1208	1	5,500.00
24/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2587	3	2587	3	0.00
24/06/2014	R209 On 06-November-14	9.25	Call	Bond Future	3571	4	3571	4	0.00
24/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2799	3	2799	3	2,050.00
24/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	5037	5	5037	5	0.00
24/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2657	3	2657	3	0.00
24/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2622	3	2622	3	1,640.00
24/06/2014	R209 On 06-November-14	8.75	Call	Bond Future	1831	2	1831	2	2,200.00
24/06/2014	R209 On 06-November-14	9.25	Put	Bond Future	2233	2	2233	2	2,200.00
24/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	764	1	764	1	2,050.00
24/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	5605	6	5605	6	0.00
24/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	703	1	703	1	1,640.00
24/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	646	1	646	1	2,050.00
24/06/2014	R209 On 06-November-14	8.75	Put	Bond Future	4241	4	4241	4	0.00
24/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3121	3	3121	3	0.00
24/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3325	3	3325	3	0.00
24/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3081	3	3081	3	0.00
24/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1557	2	1557	2	5,500.00
24/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	2925	3	2925	3	0.00
24/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1380	1	1380	1	907.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3161	3	3161	3	0.00
24/06/2014	R209 On 05-February-15			Bond Future	9.14	75.4116	9.1368	75.4116	0.00
24/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	4285	4	4285	4	0.00
24/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	4324	4	4324	4	0.00
24/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	4247	4	4247	4	0.00
24/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3464	3	3464	3	0.00
24/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3430	3	3430	3	0.00
24/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3498	4	3498	4	0.00
24/06/2014	R210 On 07-August-14			Bond Future	172.13	172.0794	172.1349	172.0794	618.00
24/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	13135	13	13135	13	0.00
24/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	13145	13	13145	13	0.00
24/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	13125	13	13125	13	0.00
24/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R210 On 06-November-14			Bond Future	172.70	172.6409	172.6965	172.6409	0.00
24/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	3696	4	3696	4	0.00
24/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	3706	4	3706	4	0.00
24/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	3686	4	3686	4	0.00
24/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R211 On 07-August-14			Bond Future	130.94	130.9047	130.9436	130.9047	390.00
24/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2954	3	2954	3	0.00
24/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2944	3	2944	3	0.00
24/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2934	3	2934	3	0.00
24/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R211 On 06-November-14			Bond Future	132.92	132.8836	132.9225	132.8836	0.00
24/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2932	3	2932	3	0.00
24/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2922	3	2922	3	0.00
24/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2912	3	2912	3	0.00
24/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R212 On 07-August-14			Bond Future	135.31	134.9908	135.3144	134.9908	20,029.00
24/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	6324	6	6324	6	0.00
24/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	6314	6	6314	6	0.00
24/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	6304	6	6304	6	0.00
24/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R212 On 06-November-14			Bond Future	137.36	137.0316	137.3593	137.0316	0.00
24/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	2349	2	2349	2	0.00
24/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	2359	2	2359	2	0.00
24/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	2369	2	2369	2	0.00
24/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R213 On 07-August-14			Bond Future	8.85	87.0343	8.8524	87.0343	24,963.00
24/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1452	1	1452	1	0.00
24/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1528	1	1528	1	0.00
24/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1490	1	1490	1	0.00
24/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	1470	2	1470	2	0.00
24/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	1508	2	1508	2	0.00
24/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	1546	2	1546	2	0.00
24/06/2014	R213 On 06-November-14			Bond Future	8.93	84.7983	8.9303	84.7983	0.00
24/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2539	2	2539	2	0.00
24/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2609	3	2609	3	0.00
24/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2574	3	2574	3	0.00
24/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3178	3	3178	3	0.00
24/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3138	3	3138	3	0.00
24/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3219	3	3219	3	0.00
24/06/2014	R213 On 05-February-15			Bond Future	9.01	86.1130	9.0075	86.1130	0.00
24/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4808	5	4808	5	0.00
24/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4726	5	4726	5	0.00
24/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4767	5	4767	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
24/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3008	3	3008	3	0.00
24/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	2978	3	2978	3	0.00
24/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3039	3	3039	3	0.00
24/06/2014	R214 On 07-August-14			Bond Future	9.09	77.0242	9.0893	77.0242	6,032.00
24/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3811	4	3811	4	0.00
24/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3928	4	3928	4	0.00
24/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3869	4	3869	4	0.00
24/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	398	0	398	0	0.00
24/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	426	0	426	0	0.00
24/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	412	0	412	0	0.00
24/06/2014	R214 On 06-November-14			Bond Future	9.16	74.8911	9.1616	74.8911	0.00
24/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	3153	3	3153	3	2,500.00
24/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	5086	5	5086	5	0.00
24/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	5134	5	5134	5	0.00
24/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	5183	5	5183	5	0.00
24/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	5875	6	5875	6	0.00
24/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	2858	3	2858	3	0.00
24/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1217	1	1217	1	2,500.00
24/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1526	2	1526	2	0.00
24/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1503	2	1503	2	0.00
24/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1548	2	1548	2	0.00
24/06/2014	R214 On 05-February-15			Bond Future	9.23	76.0523	9.2330	76.0523	0.00
24/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	5114	5	5114	5	0.00
24/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	5072	5	5072	5	0.00
24/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	5031	5	5031	5	0.00
24/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3089	3	3089	3	0.00
24/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3058	3	3058	3	0.00
24/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3120	3	3120	3	0.00
24/06/2014	R248 On 07-August-14			Bond Future	9.17	99.4435	9.1707	99.4435	13,550.00
24/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	4571	4	4571	4	0.00
24/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	4663	5	4663	5	0.00
24/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	4480	4	4480	4	0.00
24/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R248 On 07-August-14	9.65	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
24/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R248 On 06-November-14			Bond Future	9.25	96.5084	9.2457	96.5084	0.00
24/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	4460	4	4460	4	0.00
24/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	4640	5	4640	5	0.00
24/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	4550	4	4550	4	0.00
24/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R248 On 05-February-15			Bond Future	9.32	98.0047	9.3200	98.0047	0.00
24/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	1712	2	1712	2	0.00
24/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	1806	2	1806	2	0.00
24/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	1619	2	1619	2	0.00
24/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
24/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00