



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	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
17/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	2025 On 07-August-14			Bond Future	117.26	117.2551	117.2595	117.2551	0.00
17/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	8270	8	8270	8	0.00
17/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	8250	8	8250	8	0.00
17/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	8260	8	8260	8	0.00
17/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2025 On 06-November-14			Bond Future	119.01	119.0034	119.0064	119.0034	0.00
17/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	2016	2	2016	2	0.00
17/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1996	2	1996	2	0.00
17/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	2006	2	2006	2	0.00
17/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2030 On 07-August-14			Bond Future	8.54	95.0565	8.5432	95.0565	1,868.00
17/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	3571	3	3571	3	0.00
17/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	3727	3	3727	3	0.00
17/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	3649	3	3649	3	0.00
17/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2030 On 06-November-14			Bond Future	8.62	96.4620	8.6154	96.4620	2,313.00
17/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	2960	2	2960	2	0.00
17/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	3115	3	3115	3	0.00
17/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	3037	2	3037	2	0.00
17/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2030 On 05-February-15			Bond Future	8.68	93.9425	8.6843	93.9425	0.00
17/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	4277	4	4277	4	0.00
17/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	4425	4	4425	4	0.00
17/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	4351	4	4351	4	0.00
17/07/2014	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
17/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2037 On 07-August-14			Bond Future	8.80	96.5629	8.8025	96.5629	8,604.00
17/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	2396	2	2396	2	0.00
17/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	2214	1	2214	1	0.00
17/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	2305	2	2305	2	0.00
17/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2037 On 06-November-14			Bond Future	8.87	97.9908	8.8724	97.9908	1,398.00
17/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	7195	6	7195	6	0.00
17/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	7361	7	7361	7	0.00
17/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	7278	6	7278	6	0.00
17/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2037 On 05-February-15			Bond Future	8.94	95.2444	8.9393	95.2444	0.00
17/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	4877	4	4877	4	0.00
17/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	5047	4	5047	4	0.00
17/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	4962	4	4962	4	0.00
17/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2038 On 07-August-14			Bond Future	121.65	122.2059	121.6484	122.2059	1,015.00
17/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	15638	16	15638	16	0.00
17/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	15648	16	15648	16	0.00
17/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	15658	16	15658	16	0.00
17/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2038 On 06-November-14			Bond Future	123.46	124.0280	123.4606	124.0280	900.00
17/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	3471	4	3471	4	0.00
17/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	3451	4	3451	4	0.00
17/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	3461	4	3461	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
17/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2046 On 07-August-14			Bond Future	122.08	122.3527	122.0846	122.3527	0.00
17/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17635	18	17635	18	0.00
17/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17645	18	17645	18	0.00
17/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17655	18	17655	18	0.00
17/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2046 On 06-November-14			Bond Future	122.56	122.8318	122.5581	122.8318	5,348.00
17/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	18128	18	18128	18	0.00
17/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	18108	18	18108	18	0.00
17/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	18118	18	18118	18	0.00
17/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2050 On 07-August-14			Bond Future	128.10	128.0977	128.1037	128.0977	688.00
17/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	16104	16	16104	16	0.00
17/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	16114	16	16114	16	0.00
17/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	16094	16	16094	16	0.00
17/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2050 On 06-November-14			Bond Future	130.01	130.0076	130.0123	130.0076	2,112.00
17/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	4002	4	4002	4	0.00
17/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	4012	4	4012	4	0.00
17/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	4022	4	4022	4	0.00
17/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	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
17/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	AL12 On 07-August-14			Index Future	507.63	504.3990	507.6250	504.3990	0.00
17/07/2014	AL12 On 06-November-14			Index Future	515.12	511.8580	515.1240	511.8580	0.00
17/07/2014	AL12 On 05-February-15			Index Future	523.07	519.7490	523.0690	519.7490	0.00
17/07/2014	AL37 On 07-August-14			Index Future	427.93	427.5800	427.9310	427.5800	0.00
17/07/2014	AL37 On 06-November-14			Index Future	434.25	433.9020	434.2540	433.9020	0.00
17/07/2014	AL7T On 07-August-14			Index Future	505.81	504.6490	505.8120	504.6490	0.00
17/07/2014	AL7T On 06-November-14			Index Future	513.29	512.1110	513.2850	512.1110	1.00
17/07/2014	ALBI On 07-August-14			Index Future	460.45	458.8890	460.4530	458.8890	597.00
17/07/2014	ALBI On 06-November-14			Index Future	467.26	465.6740	467.2560	465.6740	48.00
17/07/2014	ALBI On 05-February-15			Index Future	474.46	472.8530	474.4620	472.8530	0.00
17/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	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
17/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2014	EL28 On 07-August-14			Bond Future	123.77	124.0558	123.7736	124.0558	0.00
17/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9764	10	9764	10	0.00
17/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9774	10	9774	10	0.00
17/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9784	10	9784	10	0.00
17/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	EL28 On 06-November-14			Bond Future	124.14	124.4244	124.1363	124.4244	0.00
17/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2136	2	2136	2	0.00
17/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2146	2	2146	2	0.00
17/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2126	2	2126	2	0.00
17/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	ES33 On 07-August-14			Bond Future	9.42	85.5750	9.4176	85.5750	0.00
17/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	5318	5	5318	5	0.00
17/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	5387	5	5387	5	0.00
17/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	5249	5	5249	5	0.00
17/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
17/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
17/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
17/07/2014	ES33 On 06-November-14			Bond Future	9.51	83.0558	9.5117	83.0558	6,220.00
17/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5544	5	5544	5	0.00
17/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5612	5	5612	5	0.00
17/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5679	5	5679	5	0.00
17/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
17/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
17/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
17/07/2014	ES33 On 05-February-15			Bond Future	9.60	84.3369	9.6040	84.3369	0.00
17/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2919	2	2919	2	0.00
17/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2849	2	2849	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
17/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2779	2	2779	2	0.00
17/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	GOVI On 07-August-14			GOVI	458.75	457.3600	458.7530	457.3600	521.00
17/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
17/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
17/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
17/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	12370	3	12370	3	0.00
17/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	12470	3	12470	3	0.00
17/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	12570	3	12570	3	0.00
17/07/2014	GOVI On 06-November-14			GOVI	465.53	464.1230	465.5300	464.1230	105.00
17/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	165400	15	165400	15	0.00
17/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	165200	15	165200	15	0.00
17/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	165300	15	165300	15	0.00
17/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
17/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
17/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
17/07/2014	GOVI On 05-February-15			GOVI	472.71	471.2790	472.7100	471.2790	0.00
17/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	127200	11	127200	11	0.00
17/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	127000	11	127000	11	0.00
17/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	127100	11	127100	11	0.00
17/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
17/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
17/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
17/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.21	143.3050	143.2134	143.3050	635.00
17/07/2014	IGOV On 07-August-14			Index Future	216.96	217.3410	216.9550	217.3410	706.00
17/07/2014	IGOV On 06-November-14			Index Future	220.19	220.5810	220.1880	220.5810	647.00
17/07/2014	IGOV On 05-February-15			Index Future	223.61	224.0090	223.6100	224.0090	0.00
17/07/2014	ILBI On 07-August-14			Index Future	587.91	588.9530	587.9060	588.9530	210.00
17/07/2014	ILBI On 06-November-14			Index Future	596.75	597.8120	596.7480	597.8120	0.00
17/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
17/07/2014	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
17/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.03	93.9600	6.0300	93.9600	0.00
17/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.08	93.9300	6.0800	93.9300	33,000.00
17/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.20	93.7900	6.2000	93.7900	0.00
17/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.26	93.7200	6.2600	93.7200	0.00
17/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.38	93.6000	6.3800	93.6000	0.00
17/07/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.43	93.4800	6.4300	93.4800	0.00
17/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.60	93.3700	6.6000	93.3700	2,850.00
17/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.83	93.1400	6.8300	93.1400	5,000.00
17/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.01	92.9500	7.0100	92.9500	0.00
17/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.17	92.7800	7.1700	92.7800	0.00
17/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.31	92.6500	7.3100	92.6500	0.00
17/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.5300	7.4300	92.5300	0.00
17/07/2014	R023 On 07-August-14			Bond Future	7.98	101.8687	7.9806	101.8687	10,508.00
17/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	3060	3	3060	3	0.00
17/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	3171	3	3171	3	0.00
17/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	3116	3	3116	3	0.00
17/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	31	0	31	0	0.00
17/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	34	0	34	0	0.00
17/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	29	0	29	0	0.00
17/07/2014	R023 On 06-November-14			Bond Future	8.06	99.4550	8.0646	99.4550	0.00
17/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	3689	4	3689	4	0.00
17/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	3732	4	3732	4	0.00
17/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3775	4	3775	4	0.00
17/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	637	1	637	1	0.00
17/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	624	1	624	1	0.00
17/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	651	1	651	1	0.00
17/07/2014	R023 On 05-February-15			Bond Future	8.15	100.9887	8.1451	100.9887	0.00
17/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	4519	4	4519	4	0.00
17/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	4559	4	4559	4	0.00
17/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	4480	4	4480	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
17/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1126	1	1126	1	0.00
17/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1110	1	1110	1	0.00
17/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1141	1	1141	1	0.00
17/07/2014	R157 On 07-August-14			Bond Future	6.69	112.5659	6.6858	112.5659	2,906.00
17/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	140	0	140	0	0.00
17/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	146	0	146	0	0.00
17/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	153	0	153	0	0.00
17/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	81	0	81	0	0.00
17/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	76	0	76	0	0.00
17/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	72	0	72	0	0.00
17/07/2014	R157 On 06-November-14			Bond Future	6.92	107.4183	6.9152	107.4183	0.00
17/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	48	0	48	0	0.00
17/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	47	0	47	0	0.00
17/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	50	0	50	0	0.00
17/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	647	1	647	1	0.00
17/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	661	1	661	1	0.00
17/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	654	1	654	1	0.00
17/07/2014	R157 On 05-February-15			Bond Future	7.24	109.0753	7.2433	109.0753	0.00
17/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	943	1	943	1	0.00
17/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	953	1	953	1	0.00
17/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	948	1	948	1	0.00
17/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	66	0	66	0	0.00
17/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	67	0	67	0	0.00
17/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	65	0	65	0	0.00
17/07/2014	R186 On 07-August-14			Bond Future	8.13	119.1740	8.1334	119.1740	40,378.00
17/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	532	0	532	0	105.00
17/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	1823	1	1823	1	0.00
17/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	1945	2	1945	2	0.00
17/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	1591	1	1591	1	1,200.00
17/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	1884	2	1884	2	0.00
17/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	8755	8	8755	8	0.00
17/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	2744	2	2744	2	0.00
17/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	4799	4	4799	4	0.00
17/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	29	0	29	0	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	6551	6	6551	6	0.00
17/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	1695	2	1695	2	0.00
17/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	430	1	430	1	0.00
17/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	478	1	478	1	0.00
17/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
17/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	454	1	454	1	0.00
17/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	587	1	587	1	0.00
17/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	215	0	215	0	105.00
17/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	31	0	31	0	1,000.00
17/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	5	0	5	0	840.00
17/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	4776	5	4776	5	0.00
17/07/2014	R186 On 06-November-14			Bond Future	8.21	120.9362	8.2072	120.9362	23,112.00
17/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	8127	8	8127	8	0.00
17/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	2245	2	2245	2	0.00
17/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	2326	2	2326	2	0.00
17/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	2285	2	2285	2	0.00
17/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	2772	3	2772	3	0.00
17/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	2727	3	2727	3	0.00
17/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	2817	3	2817	3	0.00
17/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	344	0	344	0	2,010.00
17/07/2014	R186 On 05-February-15			Bond Future	8.28	117.5062	8.2760	117.5062	0.00
17/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	5756	5	5756	5	0.00
17/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	5810	5	5810	5	0.00
17/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	7152	7	7152	7	0.00
17/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	5703	5	5703	5	0.00
17/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	1910	2	1910	2	0.00
17/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	1884	2	1884	2	0.00
17/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1348	1	1348	1	9,600.00
17/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	1936	2	1936	2	0.00
17/07/2014	R197 On 07-August-14			Bond Future	286.60	287.0259	286.5972	287.0259	0.00
17/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	16597	17	16597	17	0.00
17/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	16587	17	16587	17	0.00
17/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	16607	17	16607	17	0.00
17/07/2014	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
17/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R197 On 06-November-14			Bond Future	290.87	291.3056	290.8669	291.3056	905.00
17/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	5867	6	5867	6	0.00
17/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	5877	6	5877	6	0.00
17/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	5857	6	5857	6	0.00
17/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R201 On 07-August-14			Bond Future	5.90	102.2180	5.9018	102.2180	0.00
17/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	25	0	25	0	0.00
17/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	26	0	26	0	0.00
17/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	25	0	25	0	0.00
17/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	245	0	245	0	0.00
17/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	242	0	242	0	0.00
17/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	239	0	239	0	0.00
17/07/2014	R202 On 07-August-14			Bond Future	229.53	230.0288	229.5296	230.0288	126.00
17/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	21540	22	21540	22	0.00
17/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21520	22	21520	22	0.00
17/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21530	22	21530	22	0.00
17/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R202 On 06-November-14			Bond Future	232.95	233.4585	232.9490	233.4585	44,466.00
17/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	5959	6	5959	6	0.00
17/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	5949	6	5949	6	0.00
17/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	5939	6	5939	6	0.00
17/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R203 On 07-August-14			Bond Future	7.12	106.4257	7.1185	106.4257	24,351.00
17/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	632	1	632	1	0.00
17/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	610	1	610	1	0.00
17/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	51	0	51	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
17/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	589	1	589	1	0.00
17/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	106	0	106	0	0.00
17/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	100	0	100	0	0.00
17/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	113	0	113	0	0.00
17/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	830	1	830	1	0.00
17/07/2014	R203 On 06-November-14			Bond Future	7.23	103.8365	7.2335	103.8365	6,585.00
17/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	388	0	388	0	14.00
17/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	274	0	274	0	45.00
17/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	289	0	289	0	0.00
17/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	281	0	281	0	0.00
17/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	1043	1	1043	1	0.00
17/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1292	1	1292	1	0.00
17/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1254	1	1254	1	0.00
17/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1273	1	1273	1	0.00
17/07/2014	R203 On 05-February-15			Bond Future	7.35	105.4380	7.3478	105.4380	0.00
17/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1364	1	1364	1	55.00
17/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2521	3	2521	3	0.00
17/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2502	2	2502	2	0.00
17/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2541	3	2541	3	0.00
17/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	197	0	197	0	0.00
17/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	194	0	194	0	0.00
17/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	562	1	562	1	0.00
17/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	200	0	200	0	0.00
17/07/2014	R204 On 07-August-14			Bond Future	7.41	103.2399	7.4058	103.2399	14,507.00
17/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	497	0	497	0	0.00
17/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	519	0	519	0	0.00
17/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	1425	1	1425	1	0.00
17/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	477	0	477	0	0.00
17/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	45	0	45	0	530.00
17/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	349	0	349	0	0.00
17/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	333	0	333	0	0.00
17/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	317	0	317	0	0.00
17/07/2014	R204 On 06-November-14			Bond Future	7.51	104.7665	7.5074	104.7665	336.00
17/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	311	0	311	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
17/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	319	0	319	0	0.00
17/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	2042	2	2042	2	0.00
17/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	302	0	302	0	0.00
17/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2115	2	2115	2	0.00
17/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	361	0	361	0	1,270.00
17/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	2143	2	2143	2	0.00
17/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2088	2	2088	2	0.00
17/07/2014	R204 On 05-February-15			Bond Future	7.60	102.3478	7.6037	102.3478	0.00
17/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2661	3	2661	3	0.00
17/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2637	3	2637	3	0.00
17/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2685	3	2685	3	0.00
17/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	535	1	535	1	0.00
17/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	543	1	543	1	0.00
17/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	551	1	551	1	0.00
17/07/2014	R207 On 07-August-14			Bond Future	7.63	98.7726	7.6335	98.7726	33,961.00
17/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	631	1	631	1	0.00
17/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	656	1	656	1	0.00
17/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	682	1	682	1	0.00
17/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	369	0	369	0	0.00
17/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	352	0	352	0	0.00
17/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	387	0	387	0	0.00
17/07/2014	R207 On 06-November-14			Bond Future	7.73	100.2331	7.7267	100.2331	461.00
17/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	535	1	535	1	0.00
17/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	560	1	560	1	0.00
17/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	547	1	547	1	0.00
17/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	2157	2	2157	2	0.00
17/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	2127	2	2127	2	0.00
17/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	2097	2	2097	2	0.00
17/07/2014	R207 On 05-February-15			Bond Future	7.82	98.1378	7.8163	98.1378	0.00
17/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	3294	3	3294	3	0.00
17/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	3352	3	3352	3	0.00
17/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	3323	3	3323	3	0.00
17/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	653	1	653	1	0.00
17/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	644	1	644	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
17/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	663	1	663	1	0.00
17/07/2014	R207 On 07-May-15			Bond Future	7.88	99.7922	7.8837	99.7922	0.00
17/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2743	3	2743	3	0.00
17/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1674	2	1674	2	66.00
17/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2766	3	2766	3	0.00
17/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2720	3	2720	3	0.00
17/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1351	1	1351	1	0.00
17/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	2259	2	2259	2	0.00
17/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1365	1	1365	1	0.00
17/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1379	1	1379	1	0.00
17/07/2014	R208 On 07-August-14			Bond Future	7.78	97.0320	7.7824	97.0320	16,244.00
17/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	616	1	616	1	0.00
17/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	2449	2	2449	2	0.00
17/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	591	1	591	1	0.00
17/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	643	1	643	1	0.00
17/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	29	0	29	0	630.00
17/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	529	1	529	1	0.00
17/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	506	1	506	1	0.00
17/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	553	1	553	1	0.00
17/07/2014	R208 On 06-November-14			Bond Future	7.87	95.0689	7.8710	95.0689	571.00
17/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	580	1	580	1	0.00
17/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	608	1	608	1	0.00
17/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	594	1	594	1	0.00
17/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	3346	3	3346	3	0.00
17/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	2631	3	2631	3	0.00
17/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	399	0	399	0	1,520.00
17/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	2666	3	2666	3	0.00
17/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	2596	3	2596	3	0.00
17/07/2014	R208 On 05-February-15			Bond Future	7.95	96.5353	7.9546	96.5353	0.00
17/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	3362	3	3362	3	0.00
17/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	3425	3	3425	3	0.00
17/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	3393	3	3393	3	0.00
17/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	931	1	931	1	0.00
17/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	918	1	918	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
17/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	905	1	905	1	0.00
17/07/2014	R209 On 07-August-14			Bond Future	8.72	77.7724	8.7215	77.7724	10,760.00
17/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	2639	2	2639	2	0.00
17/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	2702	2	2702	2	0.00
17/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	2766	2	2766	2	0.00
17/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	179	0	179	0	0.00
17/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	202	0	202	0	0.00
17/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	190	0	190	0	0.00
17/07/2014	R209 On 06-November-14			Bond Future	8.79	75.7762	8.7881	75.7762	16,291.00
17/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	8784	8	8784	8	0.00
17/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	5896	5	5896	5	0.00
17/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	3129	3	3129	3	2,050.00
17/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	9077	8	9077	8	0.00
17/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	8490	8	8490	8	0.00
17/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1501	1	1501	1	5,500.00
17/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	3306	3	3306	3	0.00
17/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	4558	4	4558	4	0.00
17/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	3579	3	3579	3	2,050.00
17/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	6345	6	6345	6	0.00
17/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	3395	3	3395	3	0.00
17/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	2323	2	2323	2	2,200.00
17/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	3350	3	3350	3	1,640.00
17/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1105	1	1105	1	2,200.00
17/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	254	0	254	0	2,050.00
17/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	3785	4	3785	4	0.00
17/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	227	0	227	0	1,640.00
17/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	200	0	200	0	2,050.00
17/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	2619	3	2619	3	0.00
17/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	1735	2	1735	2	0.00
17/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	1891	2	1891	2	0.00
17/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	1706	2	1706	2	0.00
17/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	676	1	676	1	5,500.00
17/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	1591	2	1591	2	0.00
17/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	573	1	573	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
17/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	1766	2	1766	2	0.00
17/07/2014	R209 On 05-February-15			Bond Future	8.85	76.9451	8.8507	76.9451	0.00
17/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	5101	5	5101	5	0.00
17/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	5147	5	5147	5	0.00
17/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	5056	5	5056	5	0.00
17/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	4014	4	4014	4	0.00
17/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	2165	2	2165	2	0.00
17/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2112	2	2112	2	0.00
17/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2138	2	2138	2	0.00
17/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	2885	3	2885	3	0.00
17/07/2014	R210 On 07-August-14			Bond Future	171.81	172.1974	171.8075	172.1974	123.00
17/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	12808	13	12808	13	0.00
17/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	12818	13	12818	13	0.00
17/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	12798	13	12798	13	0.00
17/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R210 On 06-November-14			Bond Future	172.33	172.7255	172.3276	172.7255	495.00
17/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	3338	4	3338	4	0.00
17/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	3318	4	3318	4	0.00
17/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	3328	4	3328	4	0.00
17/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R211 On 07-August-14			Bond Future	130.75	130.8076	130.7453	130.8076	390.00
17/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2755	3	2755	3	0.00
17/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2745	3	2745	3	0.00
17/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2735	3	2735	3	0.00
17/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R211 On 06-November-14			Bond Future	132.69	132.7580	132.6931	132.7580	0.00
17/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2703	3	2703	3	0.00
17/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2693	3	2693	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
17/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2683	3	2683	3	0.00
17/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R212 On 07-August-14			Bond Future	135.78	136.0520	135.7780	136.0520	349.00
17/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	6788	7	6788	7	0.00
17/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	6778	7	6778	7	0.00
17/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	6768	7	6768	7	0.00
17/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R212 On 06-November-14			Bond Future	137.80	138.0806	137.8008	138.0806	19,259.00
17/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	2791	3	2791	3	0.00
17/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	2801	3	2801	3	0.00
17/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	2811	3	2811	3	0.00
17/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R213 On 07-August-14			Bond Future	8.55	88.9183	8.5524	88.9183	23,660.00
17/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	2465	2	2465	2	0.00
17/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	2591	2	2591	2	0.00
17/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	2527	2	2527	2	0.00
17/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	210	0	210	0	0.00
17/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	222	0	222	0	0.00
17/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	236	0	236	0	0.00
17/07/2014	R213 On 06-November-14			Bond Future	8.62	86.6924	8.6237	86.6924	6,205.00
17/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	3354	3	3354	3	0.00
17/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	3446	3	3446	3	0.00
17/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	3400	3	3400	3	0.00
17/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	1665	2	1665	2	0.00
17/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	1635	2	1635	2	0.00
17/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	1694	2	1694	2	0.00
17/07/2014	R213 On 05-February-15			Bond Future	8.69	88.0293	8.6920	88.0293	0.00
17/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	5903	5	5903	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
17/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	5805	5	5805	5	0.00
17/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	5854	5	5854	5	0.00
17/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	1726	2	1726	2	0.00
17/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	1703	2	1703	2	0.00
17/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	1748	2	1748	2	0.00
17/07/2014	R214 On 07-August-14			Bond Future	8.80	78.7951	8.8012	78.7951	4,311.00
17/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	5705	5	5705	5	0.00
17/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	5847	5	5847	5	0.00
17/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	5776	5	5776	5	0.00
17/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	10	0	10	0	0.00
17/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	12	0	12	0	0.00
17/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	11	0	11	0	0.00
17/07/2014	R214 On 06-November-14			Bond Future	8.87	76.6724	8.8674	76.6724	1,726.00
17/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	4114	4	4114	4	2,500.00
17/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	6512	6	6512	6	0.00
17/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	6570	6	6570	6	0.00
17/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	6628	6	6628	6	0.00
17/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	7450	7	7450	7	0.00
17/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	1494	2	1494	2	0.00
17/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	467	1	467	1	2,500.00
17/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	636	1	636	1	0.00
17/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	623	1	623	1	0.00
17/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	649	1	649	1	0.00
17/07/2014	R214 On 05-February-15			Bond Future	8.93	77.8548	8.9310	77.8548	0.00
17/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	6217	6	6217	6	0.00
17/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	6167	6	6167	6	0.00
17/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	6118	6	6118	6	0.00
17/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	1827	2	1827	2	0.00
17/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	1804	2	1804	2	0.00
17/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	1850	2	1850	2	0.00
17/07/2014	R248 On 07-August-14			Bond Future	8.86	101.9236	8.8616	101.9236	10,044.00
17/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	7742	7	7742	7	0.00
17/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	7833	7	7833	7	0.00
17/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	7650	7	7650	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R248 On 06-November-14			Bond Future	8.93	99.0049	8.9296	99.0049	10,700.00
17/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	7656	7	7656	7	0.00
17/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	7836	7	7836	7	0.00
17/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	7746	7	7746	7	0.00
17/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R248 On 05-February-15			Bond Future	9.00	100.5317	8.9951	100.5317	0.00
17/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	4952	4	4952	4	0.00
17/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	5045	4	5045	4	0.00
17/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	4858	4	4858	4	0.00
17/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
17/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00