



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 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
22/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	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
22/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	2025 On 07-August-14			Bond Future	116.57	116.5617	116.5655	116.5617	0.00
22/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	7575	8	7575	8	0.00
22/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	7555	8	7555	8	0.00
22/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	7565	8	7565	8	0.00
22/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2025 On 06-November-14			Bond Future	118.34	118.3394	118.3421	118.3394	0.00
22/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	1352	1	1352	1	0.00
22/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1332	1	1332	1	0.00
22/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	1342	1	1342	1	0.00
22/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2030 On 07-August-14			Bond Future	8.59	95.6257	8.5945	95.6257	1,868.00
22/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	3151	4	3151	4	0.00
22/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	3307	4	3307	4	0.00
22/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	3229	4	3229	4	0.00
22/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2030 On 06-November-14			Bond Future	8.66	97.0723	8.6642	97.0723	2,313.00
22/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	2567	3	2567	3	0.00
22/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	2721	3	2721	3	0.00
22/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	2644	3	2644	3	0.00
22/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2030 On 05-February-15			Bond Future	8.73	94.6327	8.7260	94.6327	0.00
22/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	3946	4	3946	4	0.00
22/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	4095	5	4095	5	0.00
22/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	4020	4	4020	4	0.00
22/07/2014	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
22/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2037 On 07-August-14			Bond Future	8.88	97.2162	8.8792	97.2162	8,213.00
22/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	1673	2	1673	2	0.00
22/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	1490	2	1490	2	0.00
22/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	1581	2	1581	2	0.00
22/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2037 On 06-November-14			Bond Future	8.95	98.6868	8.9477	98.6868	1,398.00
22/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	6494	7	6494	7	0.00
22/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	6659	7	6659	7	0.00
22/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	6577	7	6577	7	0.00
22/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2037 On 05-February-15			Bond Future	9.01	96.0229	9.0092	96.0229	0.00
22/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	4235	5	4235	5	0.00
22/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	4405	5	4405	5	0.00
22/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	4320	5	4320	5	0.00
22/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2038 On 07-August-14			Bond Future	121.45	121.4496	121.4543	121.4496	1,015.00
22/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	15444	15	15444	15	0.00
22/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	15454	15	15454	15	0.00
22/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	15464	15	15464	15	0.00
22/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2038 On 06-November-14			Bond Future	123.31	123.3019	123.3052	123.3019	900.00
22/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	3315	3	3315	3	0.00
22/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	3295	3	3295	3	0.00
22/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	3305	3	3305	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
22/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2046 On 07-August-14			Bond Future	121.43	121.4295	121.4344	121.4295	0.00
22/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	16984	17	16984	17	0.00
22/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	16994	17	16994	17	0.00
22/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17004	17	17004	17	0.00
22/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2046 On 06-November-14			Bond Future	121.94	121.9360	121.9395	121.9360	5,348.00
22/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	17510	18	17510	18	0.00
22/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	17490	17	17490	17	0.00
22/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	17500	17	17500	17	0.00
22/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2050 On 07-August-14			Bond Future	128.14	128.1315	128.1365	128.1315	688.00
22/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	16137	16	16137	16	0.00
22/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	16147	16	16147	16	0.00
22/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	16127	16	16127	16	0.00
22/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2050 On 06-November-14			Bond Future	130.09	130.0855	130.0897	130.0855	2,112.00
22/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	4080	4	4080	4	0.00
22/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	4090	4	4090	4	0.00
22/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	4100	4	4100	4	0.00
22/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	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
22/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	AL12 On 07-August-14			Index Future	504.93	507.3920	504.9250	507.3920	0.00
22/07/2014	AL12 On 06-November-14			Index Future	512.56	515.0650	512.5560	515.0650	0.00
22/07/2014	AL12 On 05-February-15			Index Future	520.82	523.3770	520.8220	523.3770	0.00
22/07/2014	AL37 On 07-August-14			Index Future	427.72	428.3630	427.7150	428.3630	0.00
22/07/2014	AL37 On 06-November-14			Index Future	434.18	434.8410	434.1790	434.8410	0.00
22/07/2014	AL7T On 07-August-14			Index Future	505.77	507.0100	505.7690	507.0100	0.00
22/07/2014	AL7T On 06-November-14			Index Future	513.41	514.6770	513.4130	514.6770	1.00
22/07/2014	ALBI On 07-August-14			Index Future	459.23	460.6330	459.2330	460.6330	597.00
22/07/2014	ALBI On 06-November-14			Index Future	466.17	467.5990	466.1730	467.5990	48.00
22/07/2014	ALBI On 05-February-15			Index Future	473.69	475.1450	473.6920	475.1450	0.00
22/07/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2014	EL28 On 07-August-14			Bond Future	123.45	123.4414	123.4462	123.4414	0.00
22/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9436	9	9436	9	0.00
22/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9446	9	9446	9	0.00
22/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9456	9	9456	9	0.00
22/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	EL28 On 06-November-14			Bond Future	123.85	123.8428	123.8465	123.8428	0.00
22/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1846	2	1846	2	0.00
22/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1856	2	1856	2	0.00
22/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1836	2	1836	2	0.00
22/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	ES33 On 07-August-14			Bond Future	9.49	86.1074	9.4886	86.1074	0.00
22/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4779	5	4779	5	0.00
22/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4848	5	4848	5	0.00
22/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4710	5	4710	5	0.00
22/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
22/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
22/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00

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22/07/2014	ES33 On 06-November-14			Bond Future	9.58	83.6245	9.5810	83.6245	6,220.00
22/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5026	5	5026	5	0.00
22/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5093	6	5093	6	0.00
22/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5160	6	5160	6	0.00
22/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
22/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
22/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
22/07/2014	ES33 On 05-February-15			Bond Future	9.67	84.9756	9.6675	84.9756	0.00
22/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2452	3	2452	3	0.00
22/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2382	3	2382	3	0.00
22/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2312	3	2312	3	0.00
22/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	GOVI On 07-August-14			GOVI	457.73	458.9990	457.7290	458.9990	521.00
22/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
22/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
22/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
22/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	22610	1	22610	1	0.00
22/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	22710	1	22710	1	0.00
22/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	22810	1	22810	1	0.00
22/07/2014	GOVI On 06-November-14			GOVI	464.65	465.9400	464.6470	465.9400	105.00
22/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	156570	17	156570	17	0.00
22/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	156370	17	156370	17	0.00
22/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	156470	17	156470	17	0.00
22/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
22/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
22/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
22/07/2014	GOVI On 05-February-15			GOVI	472.14	473.4590	472.1400	473.4590	0.00
22/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	121500	13	121500	13	0.00
22/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	121300	13	121300	13	0.00
22/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	121400	13	121400	13	0.00
22/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
22/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
22/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.14	143.1368	143.1386	143.1368	635.00
22/07/2014	IGOV On 07-August-14			Index Future	216.31	216.3010	216.3080	216.3010	706.00
22/07/2014	IGOV On 06-November-14			Index Future	219.60	219.5990	219.6040	219.5990	647.00
22/07/2014	IGOV On 05-February-15			Index Future	223.17	223.1690	223.1720	223.1690	0.00
22/07/2014	ILBI On 07-August-14			Index Future	586.06	586.0390	586.0580	586.0390	210.00
22/07/2014	ILBI On 06-November-14			Index Future	595.01	594.9910	595.0080	594.9910	0.00
22/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
22/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	5.99	94.0100	5.9900	94.0100	0.00
22/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.03	93.9700	6.0300	93.9700	33,000.00
22/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	0.00
22/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	0.00
22/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	0.00
22/07/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
22/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	2,850.00
22/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.76	93.2500	6.7600	93.2500	5,000.00
22/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.93	93.0800	6.9300	93.0800	0.00
22/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.09	92.9300	7.0900	92.9300	0.00
22/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.23	92.7900	7.2300	92.7900	0.00
22/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.36	92.6600	7.3600	92.6600	0.00
22/07/2014	R023 On 07-August-14			Bond Future	7.98	102.3275	7.9757	102.3275	11,760.00
22/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	3071	3	3071	3	0.00
22/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	3185	3	3185	3	0.00
22/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	3128	3	3128	3	0.00
22/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	14	0	14	0	0.00
22/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	15	0	15	0	0.00
22/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	12	0	12	0	0.00
22/07/2014	R023 On 06-November-14			Bond Future	8.05	99.9542	8.0537	99.9542	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
22/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	3707	4	3707	4	0.00
22/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	3750	4	3750	4	0.00
22/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3794	4	3794	4	0.00
22/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	591	1	591	1	0.00
22/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	579	1	579	1	0.00
22/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	605	1	605	1	0.00
22/07/2014	R023 On 05-February-15			Bond Future	8.12	101.5687	8.1213	101.5687	0.00
22/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	4592	5	4592	5	0.00
22/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	4632	5	4632	5	0.00
22/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	4552	5	4552	5	0.00
22/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1062	1	1062	1	0.00
22/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1047	1	1047	1	0.00
22/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1077	1	1077	1	0.00
22/07/2014	R157 On 07-August-14			Bond Future	6.73	112.5589	6.7294	112.5589	2,906.00
22/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	100	0	100	0	0.00
22/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	106	0	106	0	0.00
22/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	112	0	112	0	0.00
22/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	88	0	88	0	0.00
22/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	83	0	83	0	0.00
22/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	78	0	78	0	0.00
22/07/2014	R157 On 06-November-14			Bond Future	6.93	107.4479	6.9287	107.4479	0.00
22/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	43	0	43	0	0.00
22/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	42	0	42	0	0.00
22/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	45	0	45	0	0.00
22/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	653	1	653	1	0.00
22/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	668	1	668	1	0.00
22/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	660	1	660	1	0.00
22/07/2014	R157 On 05-February-15			Bond Future	7.13	109.1842	7.1323	109.1842	0.00
22/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	997	1	997	1	0.00
22/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	1007	1	1007	1	0.00
22/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	1002	1	1002	1	0.00
22/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	55	0	55	0	0.00
22/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	55	0	55	0	0.00
22/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	54	0	54	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
22/07/2014	R186 On 07-August-14			Bond Future	8.17	119.7776	8.1695	119.7776	40,428.00
22/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	332	0	332	0	105.00
22/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	1493	2	1493	2	0.00
22/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	1612	2	1612	2	0.00
22/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	1270	2	1270	2	1,200.00
22/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	1552	2	1552	2	0.00
22/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	8444	9	8444	9	0.00
22/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	2403	3	2403	3	0.00
22/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	4476	5	4476	5	0.00
22/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	8	0	8	0	210.00
22/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	6237	7	6237	7	0.00
22/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	1806	2	1806	2	0.00
22/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	408	0	408	0	0.00
22/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	460	0	460	0	0.00
22/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
22/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	433	0	433	0	0.00
22/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	578	0	578	0	0.00
22/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	185	0	185	0	105.00
22/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	19	0	19	0	1,000.00
22/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	2	0	2	0	840.00
22/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	5066	5	5066	5	0.00
22/07/2014	R186 On 06-November-14			Bond Future	8.24	121.5896	8.2397	121.5896	23,112.00
22/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	7855	8	7855	8	0.00
22/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	2061	2	2061	2	0.00
22/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	2138	2	2138	2	0.00
22/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	2099	2	2099	2	0.00
22/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	2861	3	2861	3	0.00
22/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	2815	3	2815	3	0.00
22/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	2908	3	2908	3	0.00
22/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	346	0	346	0	2,010.00
22/07/2014	R186 On 05-February-15			Bond Future	8.30	118.2566	8.2994	118.2566	0.00
22/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	5584	6	5584	6	0.00
22/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	5638	6	5638	6	0.00
22/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	6970	7	6970	7	0.00

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22/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	5531	6	5531	6	0.00
22/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	1933	2	1933	2	0.00
22/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	1907	2	1907	2	0.00
22/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1360	1	1360	1	9,600.00
22/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	1959	2	1959	2	0.00
22/07/2014	R197 On 07-August-14			Bond Future	285.79	285.7780	285.7869	285.7780	0.00
22/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	15787	16	15787	16	0.00
22/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	15777	16	15777	16	0.00
22/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	15797	16	15797	16	0.00
22/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R197 On 06-November-14			Bond Future	290.14	290.1365	290.1427	290.1365	905.00
22/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	5143	5	5143	5	0.00
22/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	5153	5	5153	5	0.00
22/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	5133	5	5133	5	0.00
22/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R201 On 07-August-14			Bond Future	5.92	102.2213	5.9222	102.2213	0.00
22/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	16	0	16	0	0.00
22/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	17	0	17	0	0.00
22/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	16	0	16	0	0.00
22/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	243	0	243	0	0.00
22/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	240	0	240	0	0.00
22/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	237	0	237	0	0.00
22/07/2014	R202 On 07-August-14			Bond Future	228.40	228.3951	228.4031	228.3951	126.00
22/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	20413	20	20413	20	0.00
22/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	20393	20	20393	20	0.00
22/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	20403	20	20403	20	0.00
22/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R202 On 06-November-14			Bond Future	231.88	231.8782	231.8845	231.8782	44,466.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	4895	5	4895	5	0.00
22/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	4885	5	4885	5	0.00
22/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	4875	5	4875	5	0.00
22/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R203 On 07-August-14			Bond Future	7.16	106.4645	7.1557	106.4645	24,351.00
22/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	524	1	524	1	0.00
22/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	503	1	503	1	0.00
22/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	22	0	22	0	46.00
22/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	483	1	483	1	0.00
22/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	103	0	103	0	0.00
22/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	96	0	96	0	0.00
22/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	110	0	110	0	0.00
22/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	906	1	906	1	0.00
22/07/2014	R203 On 06-November-14			Bond Future	7.26	103.9111	7.2606	103.9111	6,627.00
22/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	351	0	351	0	14.00
22/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	243	0	243	0	45.00
22/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	257	0	257	0	0.00
22/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	250	0	250	0	0.00
22/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	1075	1	1075	1	0.00
22/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1331	1	1331	1	0.00
22/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1293	1	1293	1	0.00
22/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1312	1	1312	1	0.00
22/07/2014	R203 On 05-February-15			Bond Future	7.35	105.5897	7.3463	105.5897	0.00
22/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1355	1	1355	1	55.00
22/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2517	3	2517	3	0.00
22/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2498	3	2498	3	0.00
22/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2537	3	2537	3	0.00
22/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	189	0	189	0	0.00
22/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	186	0	186	0	0.00
22/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	551	1	551	1	0.00
22/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	193	0	193	0	0.00
22/07/2014	R204 On 07-August-14			Bond Future	7.43	103.3420	7.4343	103.3420	14,507.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	388	0	388	0	0.00
22/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	407	1	407	1	0.00
22/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	1307	1	1307	1	0.00
22/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	368	0	368	0	0.00
22/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	33	0	33	0	530.00
22/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	347	0	347	0	0.00
22/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	329	0	329	0	0.00
22/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	312	0	312	0	0.00
22/07/2014	R204 On 06-November-14			Bond Future	7.53	104.9053	7.5279	104.9053	336.00
22/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	279	0	279	0	0.00
22/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	287	0	287	0	0.00
22/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	1970	2	1970	2	0.00
22/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	271	0	271	0	0.00
22/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2156	2	2156	2	0.00
22/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	361	0	361	0	1,270.00
22/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	2184	2	2184	2	0.00
22/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2128	2	2128	2	0.00
22/07/2014	R204 On 05-February-15			Bond Future	7.60	102.5639	7.6037	102.5639	0.00
22/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2647	3	2647	3	0.00
22/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2623	3	2623	3	0.00
22/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2671	3	2671	3	0.00
22/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	521	0	521	0	0.00
22/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	529	0	529	0	0.00
22/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	537	1	537	1	0.00
22/07/2014	R207 On 07-August-14			Bond Future	7.64	98.9968	7.6376	98.9968	33,961.00
22/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	559	1	559	1	0.00
22/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	584	1	584	1	0.00
22/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	610	1	610	1	0.00
22/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	314	0	314	0	0.00
22/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	297	0	297	0	0.00
22/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	332	0	332	0	0.00
22/07/2014	R207 On 06-November-14			Bond Future	7.72	100.4943	7.7229	100.4943	511.00
22/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	517	1	517	1	0.00
22/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	542	1	542	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
22/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	529	1	529	1	0.00
22/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	2123	2	2123	2	0.00
22/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	2093	2	2093	2	0.00
22/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	2063	2	2063	2	0.00
22/07/2014	R207 On 05-February-15			Bond Future	7.79	98.4757	7.7943	98.4757	0.00
22/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	3343	3	3343	3	0.00
22/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	3401	4	3401	4	0.00
22/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	3372	3	3372	3	0.00
22/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	615	1	615	1	0.00
22/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	606	1	606	1	0.00
22/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	624	1	624	1	0.00
22/07/2014	R207 On 07-May-15			Bond Future	7.83	100.2420	7.8326	100.2420	0.00
22/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2848	3	2848	3	0.00
22/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1749	2	1749	2	66.00
22/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2872	3	2872	3	0.00
22/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2825	3	2825	3	0.00
22/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1263	1	1263	1	0.00
22/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	2140	2	2140	2	0.00
22/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1277	1	1277	1	0.00
22/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1290	1	1290	1	0.00
22/07/2014	R208 On 07-August-14			Bond Future	7.79	97.3596	7.7870	97.3596	16,244.00
22/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	532	1	532	1	0.00
22/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	2412	3	2412	3	0.00
22/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	507	1	507	1	0.00
22/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	558	1	558	1	0.00
22/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	14	0	14	0	630.00
22/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	468	0	468	0	0.00
22/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	444	0	444	0	0.00
22/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	492	0	492	0	0.00
22/07/2014	R208 On 06-November-14			Bond Future	7.87	95.4339	7.8689	95.4339	571.00
22/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	557	1	557	1	0.00
22/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	584	1	584	1	0.00
22/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	570	1	570	1	0.00
22/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	3331	3	3331	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
22/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	2597	2	2597	2	0.00
22/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	375	0	375	0	1,520.00
22/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	2633	2	2633	2	0.00
22/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	2562	2	2562	2	0.00
22/07/2014	R208 On 05-February-15			Bond Future	7.94	96.9757	7.9376	96.9757	0.00
22/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	3396	4	3396	4	0.00
22/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	3460	4	3460	4	0.00
22/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	3428	4	3428	4	0.00
22/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	888	1	888	1	0.00
22/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	875	1	875	1	0.00
22/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	862	1	862	1	0.00
22/07/2014	R209 On 07-August-14			Bond Future	8.79	78.3104	8.7934	78.3104	10,743.00
22/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	2094	3	2094	3	0.00
22/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	2155	3	2155	3	0.00
22/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	2217	3	2217	3	0.00
22/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	191	0	191	0	0.00
22/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	218	0	218	0	0.00
22/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	204	0	204	0	0.00
22/07/2014	R209 On 06-November-14			Bond Future	8.86	76.3484	8.8586	76.3484	16,291.00
22/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	8263	9	8263	9	0.00
22/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	5420	6	5420	6	0.00
22/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2760	3	2760	3	2,050.00
22/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	8553	9	8553	9	0.00
22/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	7971	8	7971	8	0.00
22/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1259	1	1259	1	5,500.00
22/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2927	3	2927	3	0.00
22/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	4122	4	4122	4	0.00
22/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	3186	3	3186	3	2,050.00
22/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	5858	6	5858	6	0.00
22/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	3012	3	3012	3	0.00
22/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	2008	2	2008	2	2,200.00
22/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2969	3	2969	3	1,640.00
22/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1213	1	1213	1	2,200.00
22/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	279	0	279	0	2,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	4085	4	4085	4	0.00
22/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	248	0	248	0	1,640.00
22/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	219	0	219	0	2,050.00
22/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	2847	3	2847	3	0.00
22/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	1897	2	1897	2	0.00
22/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	2065	2	2065	2	0.00
22/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	1865	2	1865	2	0.00
22/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	743	1	743	1	5,500.00
22/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	1741	2	1741	2	0.00
22/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	630	1	630	1	907.00
22/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	1930	2	1930	2	0.00
22/07/2014	R209 On 05-February-15			Bond Future	8.92	77.5819	8.9160	77.5819	0.00
22/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4740	5	4740	5	0.00
22/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4784	5	4784	5	0.00
22/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	4696	5	4696	5	0.00
22/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3692	4	3692	4	0.00
22/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	2302	2	2302	2	0.00
22/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2246	2	2246	2	0.00
22/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2274	2	2274	2	0.00
22/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	3060	3	3060	3	0.00
22/07/2014	R210 On 07-August-14			Bond Future	171.35	171.3482	171.3543	171.3482	123.00
22/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	12354	12	12354	12	0.00
22/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	12364	12	12364	12	0.00
22/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	12344	12	12344	12	0.00
22/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R210 On 06-November-14			Bond Future	171.93	171.9220	171.9265	171.9220	495.00
22/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	2936	3	2936	3	0.00
22/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	2916	3	2916	3	0.00
22/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	2926	3	2926	3	0.00
22/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2014	R211 On 07-August-14			Bond Future	130.73	130.7333	130.7344	130.7333	390.00
22/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2744	3	2744	3	0.00
22/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2734	3	2734	3	0.00
22/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2724	3	2724	3	0.00
22/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R211 On 06-November-14			Bond Future	132.73	132.7271	132.7269	132.7271	0.00
22/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2737	3	2737	3	0.00
22/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2727	3	2727	3	0.00
22/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2717	3	2717	3	0.00
22/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R212 On 07-August-14			Bond Future	135.35	135.3417	135.3458	135.3417	349.00
22/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	6356	6	6356	6	0.00
22/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	6346	6	6346	6	0.00
22/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	6336	6	6336	6	0.00
22/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R212 On 06-November-14			Bond Future	137.41	137.4058	137.4087	137.4058	19,259.00
22/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	2399	2	2399	2	0.00
22/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	2409	2	2409	2	0.00
22/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	2419	2	2419	2	0.00
22/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R213 On 07-August-14			Bond Future	8.60	89.5030	8.6039	89.5030	23,660.00
22/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	2051	2	2051	2	0.00
22/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	2175	3	2175	3	0.00
22/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	2113	2	2113	2	0.00
22/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	199	0	199	0	0.00
22/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	213	0	213	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
22/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	227	0	227	0	0.00
22/07/2014	R213 On 06-November-14			Bond Future	8.67	87.3152	8.6730	87.3152	6,205.00
22/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	3068	3	3068	3	0.00
22/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	3157	3	3157	3	0.00
22/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	3112	3	3112	3	0.00
22/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	1759	2	1759	2	0.00
22/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	1728	2	1728	2	0.00
22/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	1790	2	1790	2	0.00
22/07/2014	R213 On 05-February-15			Bond Future	8.73	88.7256	8.7346	88.7256	0.00
22/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	5637	6	5637	6	0.00
22/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	5541	6	5541	6	0.00
22/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	5589	6	5589	6	0.00
22/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	1786	2	1786	2	0.00
22/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	1763	2	1763	2	0.00
22/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	1810	2	1810	2	0.00
22/07/2014	R214 On 07-August-14			Bond Future	8.89	79.2750	8.8882	79.2750	4,311.00
22/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	4993	6	4993	6	0.00
22/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	5136	6	5136	6	0.00
22/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	5064	6	5064	6	0.00
22/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	8	0	8	0	0.00
22/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	10	0	10	0	0.00
22/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	9	0	9	0	0.00
22/07/2014	R214 On 06-November-14			Bond Future	8.95	77.1854	8.9537	77.1854	1,726.00
22/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3605	4	3605	4	2,500.00
22/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5905	6	5905	6	0.00
22/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5961	6	5961	6	0.00
22/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	6017	6	6017	6	0.00
22/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	6819	7	6819	7	0.00
22/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	1679	1	1679	1	0.00
22/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	530	0	530	0	2,500.00
22/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	721	1	721	1	0.00
22/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	707	1	707	1	0.00
22/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	735	1	735	1	0.00
22/07/2014	R214 On 05-February-15			Bond Future	9.01	78.4322	9.0127	78.4322	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
22/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5724	6	5724	6	0.00
22/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	5676	6	5676	6	0.00
22/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	5628	6	5628	6	0.00
22/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	1986	2	1986	2	0.00
22/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	1961	2	1961	2	0.00
22/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2010	2	2010	2	0.00
22/07/2014	R248 On 07-August-14			Bond Future	8.95	102.4351	8.9536	102.4351	10,044.00
22/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	6778	7	6778	7	0.00
22/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	6870	8	6870	8	0.00
22/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	6687	7	6687	7	0.00
22/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R248 On 06-November-14			Bond Future	9.02	99.5576	9.0211	99.5576	10,700.00
22/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	6712	7	6712	7	0.00
22/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	6892	8	6892	8	0.00
22/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	6802	7	6802	7	0.00
22/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R248 On 05-February-15			Bond Future	9.08	101.1657	9.0822	101.1657	0.00
22/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	4064	5	4064	5	0.00
22/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	4158	5	4158	5	0.00
22/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	3970	5	3970	5	0.00
22/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
22/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00