



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 07/02/2014 To: 07/02/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	0986 On 31-March-36			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
07/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	2025 On 06-February-14			Bond Future	105.84	105.8437	105.8437	105.8437	0.00
07/02/2014	2025 On 08-May-14			Bond Future	108.50	107.9972	108.4993	107.9972	0.00
07/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
07/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
07/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
07/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	2491	3	2	3	0.00
07/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	2501	3	3	3	0.00
07/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	2511	3	3	3	0.00
07/02/2014	2037 On 06-February-14			Bond Future	9.27	92.9827	92.9827	92.9827	0.00
07/02/2014	2037 On 08-May-14			Bond Future	9.35	94.3984	94.4347	94.3984	5,914.00
07/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	189	0	0	0	0.00
07/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	363	0	0	0	0.00
07/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	276	0	0	0	0.00
07/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
07/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
07/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
07/02/2014	2037 On 07-August-14			Bond Future	9.44	91.5769	91.5740	91.5769	3,280.00
07/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
07/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
07/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
07/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	3543	4	4	4	0.00
07/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	3452	3	3	3	0.00
07/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	3361	3	3	3	0.00
07/02/2014	2037 On 06-November-14			Bond Future	9.51	92.9116	92.9328	92.9116	0.00
07/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	1477	1	1	1	0.00
07/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	1560	2	2	2	0.00
07/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	1642	2	2	2	0.00
07/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
07/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
07/02/2014	2038 On 06-February-14			Bond Future	104.66	104.6628	104.6628	104.6628	0.00
07/02/2014	2038 On 08-May-14			Bond Future	106.34	106.1678	106.3363	106.1678	57.00
07/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
07/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
07/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
07/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	2664	3	3	3	0.00
07/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	2674	3	3	3	0.00
07/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	2654	3	3	3	0.00
07/02/2014	2050 On 06-February-14			Bond Future	109.24	109.2407	109.2407	109.2407	0.00
07/02/2014	2050 On 08-May-14			Bond Future	112.12	110.8115	112.1227	110.8115	472.00
07/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
07/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
07/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
07/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	2877	4	3	4	0.00
07/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	2887	4	3	4	0.00
07/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	2867	4	3	4	0.00
07/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	AL37 On 08-May-14			Index Future	408.32	407.9840	408.3180	407.9840	0.00
07/02/2014	AL37 On 07-August-14			Index Future	414.36	414.1940	414.3600	414.1940	0.00
07/02/2014	AL7T On 08-May-14			Index Future	478.42	478.0730	478.4240	478.0730	1.00
07/02/2014	AL7T On 07-August-14			Index Future	485.50	485.3500	485.5040	485.3500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2014	ALBI On 08-May-14			Index Future	434.81	434.3370	434.8100	434.3370	764.00
07/02/2014	ALBI On 07-August-14			Index Future	441.24	440.9490	441.2440	440.9490	0.00
07/02/2014	ALBI On 06-November-14			Index Future	448.34	447.9310	448.3400	447.9310	0.00
07/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2014	EL28 On 06-February-14			Bond Future	112.43	112.4287	112.4287	112.4287	0.00
07/02/2014	EL28 On 08-May-14			Bond Future	112.87	112.2216	112.8664	112.2216	0.00
07/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
07/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
07/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
07/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	1124	2	1	2	0.00
07/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	1134	2	1	2	0.00
07/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	1144	2	1	2	0.00
07/02/2014	ES33 On 06-February-14			Bond Future	9.85	82.8801	82.8801	82.8801	0.00
07/02/2014	ES33 On 08-May-14			Bond Future	9.93	80.3503	80.4546	80.3503	6,292.00
07/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
07/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
07/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
07/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	2796	3	3	3	0.00
07/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	2872	3	3	3	0.00
07/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2721	3	3	3	0.00
07/02/2014	ES33 On 07-August-14			Bond Future	10.04	81.4653	81.5369	81.4653	0.00
07/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	837	1	1	1	0.00
07/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	768	1	1	1	0.00
07/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	699	1	1	1	0.00
07/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
07/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
07/02/2014	ES33 On 06-November-14			Bond Future	10.14	78.9719	79.0653	78.9719	0.00
07/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1033	1	1	1	0.00
07/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	1101	1	1	1	0.00
07/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	1168	1	1	1	0.00
07/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
07/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
07/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
07/02/2014	GOVI On 08-May-14			GOVI	433.94	433.4720	433.9380	433.4720	290.00
07/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
07/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
07/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
07/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	80620	9	8	9	0.00
07/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	80720	9	8	9	0.00
07/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	80520	9	8	9	0.00
07/02/2014	GOVI On 07-August-14			GOVI	440.36	440.0700	440.3590	440.0700	175.00
07/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
07/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
07/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
07/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	196310	20	20	20	0.00
07/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	196510	20	20	20	0.00
07/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	196410	20	20	20	0.00
07/02/2014	GOVI On 06-November-14			GOVI	447.44	447.0390	447.4410	447.0390	0.00
07/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
07/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
07/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
07/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	15590	2	2	2	0.00
07/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	15690	2	2	2	0.00
07/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	15490	2	2	2	0.00
07/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/02/2014	IGOV On 08-May-14			Index Future	198.03	197.6920	198.0310	197.6920	1,261.00

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07/02/2014	IGOV On 07-August-14			Index Future	200.99	200.7250	200.9850	200.7250	106.00
07/02/2014	IGOV On 06-November-14			Index Future	204.24	203.9270	204.2410	203.9270	0.00
07/02/2014	ILBI On 08-May-14			Index Future	538.97	533.1460	538.9670	533.1460	0.00
07/02/2014	ILBI On 07-August-14			Index Future	547.08	541.2370	547.0800	541.2370	210.00
07/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/02/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.70	94.2900	94.3000	94.2900	2,000.00
07/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.75	94.2400	94.2500	94.2400	4,000.00
07/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.02	93.9500	93.9800	93.9500	0.00
07/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.07	93.9000	93.9300	93.9000	2,000.00
07/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.43	93.5000	93.5700	93.5000	3,000.00
07/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.47	93.4500	93.5300	93.4500	1,000.00
07/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.99	92.9300	93.0100	92.9300	1,000.00
07/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.43	92.5100	92.5700	92.5100	0.00
07/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.73	92.1900	92.2700	92.1900	2,000.00
07/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.91	92.0200	92.0900	92.0200	5,200.00
07/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.06	91.8800	91.9400	91.8800	0.00
07/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.18	91.7500	91.8200	91.7500	0.00
07/02/2014	R023 On 06-February-14			Bond Future	8.51	98.8055	98.8055	98.8055	0.00
07/02/2014	R023 On 08-May-14			Bond Future	8.59	96.3246	96.4057	96.3246	12,886.00
07/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	540	1	1	1	0.00
07/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	550	1	1	1	0.00
07/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	530	1	1	1	0.00
07/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6571	7	7	7	0.00

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07/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6625	7	7	7	0.00
07/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6679	7	7	7	0.00
07/02/2014	R023 On 07-August-14			Bond Future	8.70	97.6780	97.7194	97.6780	0.00
07/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2837	3	3	3	0.00
07/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2889	3	3	3	0.00
07/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2863	3	3	3	0.00
07/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	3973	4	4	4	0.00
07/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	4038	4	4	4	0.00
07/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	4005	4	4	4	0.00
07/02/2014	R023 On 06-November-14			Bond Future	8.79	95.3044	95.3712	95.3044	0.00
07/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3489	3	3	3	0.00
07/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3515	3	4	3	0.00
07/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3464	3	3	3	0.00
07/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4557	5	5	5	0.00
07/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4526	5	5	5	0.00
07/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4588	5	5	5	0.00
07/02/2014	R157 On 06-February-14			Bond Future	7.10	115.0031	115.0031	115.0031	0.00
07/02/2014	R157 On 08-May-14			Bond Future	7.37	109.8381	109.8293	109.8381	20,177.00
07/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	6	0	0	0	0.00
07/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	5	0	0	0	0.00
07/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	5	0	0	0	0.00
07/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2930	3	3	3	0.00
07/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	2944	3	3	3	0.00
07/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2916	3	3	3	0.00
07/02/2014	R157 On 07-August-14			Bond Future	7.70	111.5109	111.4552	111.5109	0.00
07/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	255	0	0	0	0.00
07/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	258	0	0	0	0.00
07/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	261	0	0	0	0.00
07/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1292	1	1	1	0.00
07/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1283	1	1	1	0.00
07/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1276	1	1	1	0.00
07/02/2014	R157 On 06-November-14			Bond Future	8.07	106.4624	106.4343	106.4624	0.00
07/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	161	0	0	0	0.00
07/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	160	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	163	0	0	0	0.00
07/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1727	2	2	2	0.00
07/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1742	2	2	2	0.00
07/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1734	2	2	2	0.00
07/02/2014	R186 On 06-February-14			Bond Future	8.70	115.2449	115.2449	115.2449	0.00
07/02/2014	R186 On 08-May-14			Bond Future	8.76	116.9727	117.2155	116.9727	51,066.00
07/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	203	0	0	0	0.00
07/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	208	0	0	0	0.00
07/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	8647	8	9	8	0.00
07/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2540	2	3	2	0.00
07/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	198	0	0	0	0.00
07/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	5804	6	6	6	0.00
07/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1786	2	2	2	8,000.00
07/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4557	4	5	4	0.00
07/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3466	3	3	3	6,000.00
07/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	484	0	0	0	1,933.00
07/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	4722	5	5	5	1,933.00
07/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	15020	15	15	15	0.00
07/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	15113	15	15	15	0.00
07/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	2620	3	3	3	400.00
07/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	15206	15	15	15	0.00
07/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	911	1	1	1	6,000.00
07/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	1885	2	2	2	8,000.00
07/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	3562	4	4	4	0.00
07/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	11567	12	12	12	0.00
07/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	6108	6	6	6	0.00
07/02/2014	R186 On 07-August-14			Bond Future	8.86	113.4587	113.6564	113.4587	0.00
07/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2699	3	3	3	0.00
07/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2757	3	3	3	0.00
07/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2728	3	3	3	0.00
07/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4904	5	5	5	0.00
07/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	7289	7	7	7	0.00
07/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	7401	8	7	8	0.00
07/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	7345	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	4404	5	4	5	840.00
07/02/2014	R186 On 06-November-14			Bond Future	8.94	115.2572	115.4875	115.2572	0.00
07/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6455	6	6	6	0.00
07/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2877	3	3	3	0.00
07/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	2931	3	3	3	0.00
07/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	2904	3	3	3	0.00
07/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	9375	10	9	10	0.00
07/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	9434	10	9	10	0.00
07/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	9317	9	9	9	0.00
07/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4656	5	5	5	2,010.00
07/02/2014	R197 On 06-February-14			Bond Future	268.04	268.0387	268.0387	268.0387	0.00
07/02/2014	R197 On 08-May-14			Bond Future	271.82	271.8929	271.8241	271.8929	2,049.00
07/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	21814	22	22	22	0.00
07/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	21834	22	22	22	0.00
07/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	21824	22	22	22	0.00
07/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
07/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
07/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
07/02/2014	R201 On 06-February-14			Bond Future	6.30	103.2498	103.2498	103.2498	0.00
07/02/2014	R201 On 08-May-14			Bond Future	6.66	104.7258	104.6485	104.7258	0.00
07/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	5	0	0	0	0.00
07/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	5	0	0	0	0.00
07/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	5	0	0	0	0.00
07/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1158	1	1	1	0.00
07/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1152	1	1	1	0.00
07/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1146	1	1	1	0.00
07/02/2014	R201 On 07-August-14			Bond Future	7.09	101.9078	101.7858	101.9078	0.00
07/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	40	0	0	0	0.00
07/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	39	0	0	0	0.00
07/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	40	0	0	0	0.00
07/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	684	1	1	1	0.00
07/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	681	1	1	1	0.00
07/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	678	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2014	R202 On 06-February-14			Bond Future	204.36	204.3628	204.3628	204.3628	0.00
07/02/2014	R202 On 08-May-14			Bond Future	207.86	207.3015	207.8622	207.3015	44,448.00
07/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
07/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
07/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
07/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	7138	8	7	8	0.00
07/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	7148	8	7	8	0.00
07/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	7128	8	7	8	0.00
07/02/2014	R203 On 06-February-14			Bond Future	7.76	104.8937	104.8937	104.8937	0.00
07/02/2014	R203 On 08-May-14			Bond Future	7.89	102.2258	102.3384	102.2258	16,394.00
07/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	14	0	0	0	0.00
07/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	14	0	0	0	0.00
07/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	206	0	0	0	29.00
07/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	571	1	1	1	16.00
07/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	14	0	0	0	0.00
07/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6516	7	7	7	0.00
07/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2014	2	2	2	0.00
07/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6485	7	6	7	0.00
07/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6454	7	6	7	0.00
07/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3322	3	3	3	0.00
07/02/2014	R203 On 07-August-14			Bond Future	8.06	103.7825	103.8532	103.7825	0.00
07/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	737	1	1	1	0.00
07/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	729	1	1	1	0.00
07/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	423	0	0	0	46.00
07/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	721	1	1	1	0.00
07/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	2815	3	3	3	0.00
07/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	2796	3	3	3	0.00
07/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	2835	3	3	3	0.00
07/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	3793	4	4	4	0.00
07/02/2014	R203 On 06-November-14			Bond Future	8.22	101.2616	101.3597	101.2616	0.00
07/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	707	1	1	1	14.00
07/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	622	1	1	1	45.00
07/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	634	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	628	1	1	1	0.00
07/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3855	4	4	4	0.00
07/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4134	4	4	4	0.00
07/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4093	4	4	4	0.00
07/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4113	4	4	4	0.00
07/02/2014	R204 On 06-February-14			Bond Future	8.00	101.1467	101.1467	101.1467	0.00
07/02/2014	R204 On 08-May-14			Bond Future	8.12	102.5885	102.6759	102.5885	30,006.00
07/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	25	0	0	0	0.00
07/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	25	0	0	0	0.00
07/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	26	0	0	0	0.00
07/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8181	8	8	8	0.00
07/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8263	8	8	8	0.00
07/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8222	8	8	8	0.00
07/02/2014	R204 On 07-August-14			Bond Future	8.27	100.1162	100.1620	100.1162	0.00
07/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1328	1	1	1	0.00
07/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	941	1	1	1	0.00
07/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	921	1	1	1	0.00
07/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	931	1	1	1	0.00
07/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3087	3	3	3	530.00
07/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	3932	4	4	4	0.00
07/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	3879	4	4	4	0.00
07/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	3906	4	4	4	0.00
07/02/2014	R204 On 06-November-14			Bond Future	8.39	101.7030	101.7754	101.7030	0.00
07/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	822	1	1	1	0.00
07/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	830	1	1	1	0.00
07/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1909	2	2	2	0.00
07/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	814	1	1	1	0.00
07/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5679	6	6	6	0.00
07/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3280	3	3	3	1,270.00
07/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5651	6	6	6	0.00
07/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5707	6	6	6	0.00
07/02/2014	R207 On 06-February-14			Bond Future	8.25	95.9403	95.9403	95.9403	0.00
07/02/2014	R207 On 08-May-14			Bond Future	8.37	97.3080	97.3645	97.3080	18,448.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	24	0	0	0	0.00
07/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	25	0	0	0	0.00
07/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	24	0	0	0	0.00
07/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	9969	10	10	10	0.00
07/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10017	10	10	10	0.00
07/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	9922	10	10	10	0.00
07/02/2014	R207 On 07-August-14			Bond Future	8.51	95.1476	95.1640	95.1476	0.00
07/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	1110	1	1	1	0.00
07/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	1122	1	1	1	0.00
07/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	1135	1	1	1	0.00
07/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4536	5	5	5	0.00
07/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4567	5	5	5	0.00
07/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4505	5	5	5	0.00
07/02/2014	R207 On 06-November-14			Bond Future	8.62	96.6558	96.6972	96.6558	0.00
07/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	1114	1	1	1	0.00
07/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	1134	1	1	1	0.00
07/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	1124	1	1	1	0.00
07/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6365	6	6	6	0.00
07/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6332	6	6	6	0.00
07/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6300	6	6	6	0.00
07/02/2014	R208 On 06-February-14			Bond Future	8.37	93.9016	93.9016	93.9016	0.00
07/02/2014	R208 On 08-May-14			Bond Future	8.48	91.8170	91.8823	91.8170	11,022.00
07/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	26	0	0	0	0.00
07/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	28	0	0	0	0.00
07/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	27	0	0	0	0.00
07/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11466	12	11	12	0.00
07/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11355	11	11	11	0.00
07/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11411	11	11	11	0.00
07/02/2014	R208 On 07-August-14			Bond Future	8.60	93.2153	93.2424	93.2153	0.00
07/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1280	1	1	1	0.00
07/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	2099	2	2	2	0.00
07/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1266	1	1	1	0.00
07/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1295	1	1	1	0.00
07/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3624	4	4	4	630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5138	5	5	5	0.00
07/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5103	5	5	5	0.00
07/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5173	5	5	5	0.00
07/02/2014	R208 On 06-November-14			Bond Future	8.70	91.2929	91.3440	91.2929	0.00
07/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	1174	1	1	1	0.00
07/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1196	1	1	1	0.00
07/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	1185	1	1	1	0.00
07/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2872	3	3	3	0.00
07/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7103	7	7	7	0.00
07/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3807	4	4	4	1,520.00
07/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7141	7	7	7	0.00
07/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7065	7	7	7	0.00
07/02/2014	R209 On 06-February-14			Bond Future	9.17	74.8584	74.8584	74.8584	0.00
07/02/2014	R209 On 08-May-14			Bond Future	9.23	72.8540	72.9215	72.8540	24,063.00
07/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4677	5	5	5	0.00
07/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	323	0	0	0	0.00
07/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	316	0	0	0	0.00
07/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4129	4	4	4	0.00
07/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	309	0	0	0	0.00
07/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5665	6	6	6	0.00
07/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5207	5	5	5	0.00
07/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	1113	1	1	1	640.00
07/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2336	2	2	2	640.00
07/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	11432	12	11	12	0.00
07/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	11599	12	12	12	0.00
07/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1860	2	2	2	883.00
07/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	11516	12	12	12	0.00
07/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	2207	2	2	2	640.00
07/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	4032	4	4	4	0.00
07/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1580	2	2	2	7,262.00
07/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	1374	1	1	1	10,000.00
07/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	6725	7	7	7	0.00
07/02/2014	R209 On 07-August-14			Bond Future	9.31	73.9636	74.0011	73.9636	0.00
07/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3600	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3631	4	4	4	0.00
07/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3569	4	4	4	0.00
07/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	5450	5	5	5	0.00
07/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	5537	6	6	6	0.00
07/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	5494	6	5	6	0.00
07/02/2014	R209 On 06-November-14			Bond Future	9.38	71.9881	72.0449	71.9881	0.00
07/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	4155	4	4	4	0.00
07/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	4185	4	4	4	0.00
07/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	4215	4	4	4	0.00
07/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	6989	7	7	7	0.00
07/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6899	7	7	7	0.00
07/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	6944	7	7	7	0.00
07/02/2014	R210 On 06-February-14			Bond Future	156.23	156.2277	156.2277	156.2277	0.00
07/02/2014	R210 On 08-May-14			Bond Future	156.48	156.5166	156.4773	156.5166	719.00
07/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
07/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
07/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
07/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	3513	3	4	3	0.00
07/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	3523	3	4	3	0.00
07/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	3533	3	4	3	0.00
07/02/2014	R211 On 06-February-14			Bond Future	125.87	125.8670	125.8670	125.8670	0.00
07/02/2014	R211 On 08-May-14			Bond Future	127.64	127.6769	127.6408	127.6769	390.00
07/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
07/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
07/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
07/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2359	2	2	2	0.00
07/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2369	2	2	2	0.00
07/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2349	2	2	2	0.00
07/02/2014	R212 On 06-February-14			Bond Future	126.77	126.7701	126.7701	126.7701	0.00
07/02/2014	R212 On 08-May-14			Bond Future	128.84	128.5930	128.8365	128.5930	21,791.00
07/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
07/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
07/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	3163	3	3	3	0.00
07/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	3173	3	3	3	0.00
07/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	3153	3	3	3	0.00
07/02/2014	R213 On 06-February-14			Bond Future	9.14	84.8907	84.8907	84.8907	0.00
07/02/2014	R213 On 08-May-14			Bond Future	9.18	82.7103	82.8907	82.7103	21,730.00
07/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	238	0	0	0	0.00
07/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	249	0	0	0	0.00
07/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	243	0	0	0	0.00
07/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	12655	13	13	13	0.00
07/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	12571	13	13	13	0.00
07/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	12739	13	13	13	0.00
07/02/2014	R213 On 07-August-14			Bond Future	9.27	83.9696	84.1174	83.9696	0.00
07/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	3091	3	3	3	0.00
07/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3148	3	3	3	0.00
07/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	3120	3	3	3	0.00
07/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	6169	6	6	6	0.00
07/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	6216	6	6	6	0.00
07/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	6263	6	6	6	0.00
07/02/2014	R213 On 06-November-14			Bond Future	9.35	81.7569	81.9283	81.7569	0.00
07/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3749	4	4	4	0.00
07/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3806	4	4	4	0.00
07/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3777	4	4	4	0.00
07/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	7414	8	7	8	0.00
07/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	7367	7	7	7	0.00
07/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	7461	8	7	8	0.00
07/02/2014	R214 On 06-February-14			Bond Future	9.29	75.5199	75.5199	75.5199	0.00
07/02/2014	R214 On 08-May-14			Bond Future	9.35	73.3471	73.4173	73.3471	5,055.00
07/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	2103	2	2	2	0.00
07/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2131	2	2	2	0.00
07/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	2074	2	2	2	0.00
07/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	4823	5	5	5	0.00
07/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	4772	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	4874	5	5	5	0.00
07/02/2014	R214 On 07-August-14			Bond Future	9.43	74.3705	74.4106	74.3705	0.00
07/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5098	5	5	5	0.00
07/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	5024	5	5	5	0.00
07/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5061	5	5	5	0.00
07/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	4175	4	4	4	0.00
07/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	4245	4	4	4	0.00
07/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	4210	4	4	4	0.00
07/02/2014	R214 On 06-November-14			Bond Future	9.50	72.2608	72.3203	72.2608	0.00
07/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	6041	6	6	6	0.00
07/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	6077	6	6	6	0.00
07/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	6114	6	6	6	0.00
07/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	5033	5	5	5	0.00
07/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	4999	5	5	5	0.00
07/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	5067	5	5	5	0.00
07/02/2014	R248 On 06-February-14			Bond Future	9.37	97.6315	97.6315	97.6315	0.00
07/02/2014	R248 On 08-May-14			Bond Future	9.44	94.6462	94.7847	94.6462	13,650.00
07/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
07/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
07/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
07/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	3803	4	4	4	0.00
07/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	3701	4	4	4	0.00
07/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	3905	4	4	4	0.00
07/02/2014	R248 On 07-August-14			Bond Future	9.52	95.9658	96.0661	95.9658	0.00
07/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	1206	1	1	1	0.00
07/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	1297	1	1	1	0.00
07/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	1114	1	1	1	0.00
07/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
07/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
07/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
07/02/2014	R248 On 06-November-14			Bond Future	9.59	93.0603	93.1864	93.0603	0.00
07/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	1148	1	1	1	0.00
07/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	1328	1	1	1	0.00
07/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	1238	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
07/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
07/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00