



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 WEEKLY STATISTICS REPORT

FROM: 15/07/2014 TO: 15/07/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	0807 On 31-March-21			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
15/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	2025 On 07-August-14			Bond Future	117.24	117.2371	117.2415	117.2371	0.00
15/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	8251	8	8	8	0.00
15/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	8231	8	8	8	0.00
15/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	8241	8	8	8	0.00
15/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2025 On 06-November-14			Bond Future	118.99	118.9893	118.9923	118.9893	0.00
15/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	2002	2	2	2	0.00
15/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1982	2	2	2	0.00
15/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	1992	2	2	2	0.00
15/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2030 On 07-August-14			Bond Future	8.71	93.5600	94.2949	93.5600	1,868.00
15/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	2226	1	2	1	0.00
15/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	2381	2	2	2	0.00
15/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	2303	2	2	2	0.00
15/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2030 On 07-August-14	8.99	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
15/07/2014	2030 On 06-November-14			Bond Future	8.79	94.9470	95.6916	94.9470	2,313.00
15/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	1598	1	2	1	0.00
15/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	1753	1	2	1	0.00
15/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	1676	1	2	1	0.00
15/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2030 On 05-February-15			Bond Future	8.86	92.4050	93.1603	92.4050	0.00
15/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	2893	2	3	2	0.00
15/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	3042	2	3	2	0.00
15/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	2968	2	3	2	0.00
15/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2037 On 07-August-14			Bond Future	8.97	95.2159	95.7821	95.2159	8,604.00
15/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	847	0	1	0	0.00
15/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	665	0	1	0	0.00
15/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	756	0	1	0	0.00
15/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2037 On 06-November-14			Bond Future	9.04	96.6275	97.2008	96.6275	1,398.00
15/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	5627	5	6	5	0.00
15/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	5792	5	6	5	0.00
15/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	5710	5	6	5	0.00
15/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2037 On 05-February-15			Bond Future	9.11	93.8611	94.4424	93.8611	0.00
15/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	3285	3	3	3	0.00
15/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	3454	3	3	3	0.00
15/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	3369	3	3	3	0.00
15/07/2014	2037 On 05-February-15	9.50	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
15/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2038 On 07-August-14			Bond Future	122.19	122.1840	122.1894	122.1840	1,015.00
15/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	16179	16	16	16	0.00
15/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	16189	16	16	16	0.00
15/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	16199	16	16	16	0.00
15/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2038 On 06-November-14			Bond Future	124.01	124.0101	124.0140	124.0101	900.00
15/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	4024	4	4	4	0.00
15/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	4004	4	4	4	0.00
15/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	4014	4	4	4	0.00
15/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2046 On 07-August-14			Bond Future	122.34	122.3309	122.3363	122.3309	0.00
15/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17886	18	18	18	0.00
15/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17896	18	18	18	0.00
15/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17906	18	18	18	0.00
15/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2046 On 06-November-14			Bond Future	122.82	122.8140	122.8178	122.8140	5,348.00
15/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	18388	18	18	18	0.00
15/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	18368	18	18	18	0.00
15/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	18378	18	18	18	0.00
15/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2050 On 07-August-14			Bond Future	128.08	128.0738	128.0798	128.0738	688.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	16080	16	16	16	0.00
15/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	16090	16	16	16	0.00
15/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	16070	16	16	16	0.00
15/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2050 On 06-November-14			Bond Future	129.99	129.9880	129.9924	129.9880	2,112.00
15/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3982	4	4	4	0.00
15/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3992	4	4	4	0.00
15/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	4002	4	4	4	0.00
15/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	AL12 On 07-August-14			Index Future	500.92	497.9180	500.9170	497.9180	0.00
15/07/2014	AL12 On 06-November-14			Index Future	508.33	505.2930	508.3300	505.2930	0.00
15/07/2014	AL12 On 05-February-15			Index Future	516.17	513.0850	516.1650	513.0850	0.00
15/07/2014	AL37 On 07-August-14			Index Future	426.47	425.3060	426.4710	425.3060	0.00
15/07/2014	AL37 On 06-November-14			Index Future	432.78	431.6060	432.7830	431.6060	0.00
15/07/2014	AL7T On 07-August-14			Index Future	502.49	500.5520	502.4920	500.5520	0.00
15/07/2014	AL7T On 06-November-14			Index Future	509.93	507.9660	509.9280	507.9660	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2014	ALBI On 07-August-14			Index Future	456.82	454.9450	456.8170	454.9450	597.00
15/07/2014	ALBI On 06-November-14			Index Future	463.58	461.6840	463.5780	461.6840	48.00
15/07/2014	ALBI On 05-February-15			Index Future	470.72	468.8040	470.7230	468.8040	0.00
15/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	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
15/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2014	EL28 On 07-August-14			Bond Future	124.04	124.0333	124.0390	124.0333	0.00
15/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10029	10	10	10	0.00
15/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10039	10	10	10	0.00
15/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10049	10	10	10	0.00
15/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	EL28 On 06-November-14			Bond Future	124.41	124.4059	124.4100	124.4059	0.00
15/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2410	2	2	2	0.00
15/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2420	2	2	2	0.00
15/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2400	2	2	2	0.00
15/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	ES33 On 07-August-14			Bond Future	9.58	84.4109	84.9440	84.4109	0.00
15/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4066	4	4	4	0.00
15/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4135	4	4	4	0.00
15/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3997	3	4	3	0.00
15/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
15/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
15/07/2014	ES33 On 07-August-14	10.14	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
15/07/2014	ES33 On 06-November-14			Bond Future	9.68	81.8775	82.4175	81.8775	6,220.00
15/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4277	4	4	4	0.00
15/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4345	4	4	4	0.00
15/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4412	4	4	4	0.00
15/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
15/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
15/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
15/07/2014	ES33 On 05-February-15			Bond Future	9.78	83.1411	83.6886	83.1411	0.00
15/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1632	1	2	1	0.00
15/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1562	1	2	1	0.00
15/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1492	1	1	1	0.00
15/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	GOVI On 07-August-14			GOVI	455.44	453.6450	455.4410	453.6450	521.00
15/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
15/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
15/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
15/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	45490	6	5	6	0.00
15/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	45590	6	5	6	0.00
15/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	45690	6	5	6	0.00
15/07/2014	GOVI On 06-November-14			GOVI	462.18	460.3640	462.1810	460.3640	105.00
15/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	131910	11	13	11	0.00
15/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	131710	11	13	11	0.00
15/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	131810	11	13	11	0.00
15/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
15/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
15/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
15/07/2014	GOVI On 05-February-15			GOVI	469.30	467.4630	469.3040	467.4630	0.00
15/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	93140	7	9	7	0.00
15/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	92940	7	9	7	0.00
15/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	93040	7	9	7	0.00
15/07/2014	GOVI On 05-February-15	460.00	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
15/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
15/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
15/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.30	143.3120	143.2971	143.3120	635.00
15/07/2014	IGOV On 07-August-14			Index Future	217.33	217.3660	217.3320	217.3660	713.00
15/07/2014	IGOV On 06-November-14			Index Future	220.58	220.6130	220.5760	220.6130	640.00
15/07/2014	IGOV On 05-February-15			Index Future	224.00	224.0410	224.0020	224.0410	0.00
15/07/2014	ILBI On 07-August-14			Index Future	588.89	588.9810	588.8880	588.9810	210.00
15/07/2014	ILBI On 06-November-14			Index Future	597.75	597.8440	597.7480	597.8440	0.00
15/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/07/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.80	94.1900	94.2000	94.1900	545.00
15/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.07	93.9000	93.9300	93.9000	0.00
15/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.12	93.8500	93.8800	93.8500	33,000.00
15/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.25	93.7200	93.7500	93.7200	0.00
15/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.31	93.6500	93.6900	93.6500	0.00
15/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.45	93.5200	93.5500	93.5200	0.00
15/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.69	93.2600	93.3100	93.2600	2,850.00
15/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.93	93.0200	93.0700	93.0200	5,000.00
15/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.15	92.8000	92.8500	92.8000	0.00
15/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.31	92.6400	92.6900	92.6400	0.00
15/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.45	92.5000	92.5500	92.5000	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
15/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.58	92.3700	92.4200	92.3700	0.00
15/07/2014	R023 On 07-August-14			Bond Future	8.09	101.0537	101.4239	101.0537	11,508.00
15/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	2481	2	2	2	0.00
15/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	2587	2	3	2	0.00
15/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	2534	2	3	2	0.00
15/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	84	0	0	0	0.00
15/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	89	0	0	0	0.00
15/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	78	0	0	0	0.00
15/07/2014	R023 On 06-November-14			Bond Future	8.17	98.6314	99.0059	98.6314	0.00
15/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	3230	3	3	3	0.00
15/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	3271	3	3	3	0.00
15/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3311	3	3	3	0.00
15/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	816	1	1	1	0.00
15/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	800	1	1	1	0.00
15/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	833	1	1	1	0.00
15/07/2014	R023 On 05-February-15			Bond Future	8.26	100.1533	100.5326	100.1533	0.00
15/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	4074	4	4	4	0.00
15/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	4111	4	4	4	0.00
15/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	4037	4	4	4	0.00
15/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1331	1	1	1	0.00
15/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1313	1	1	1	0.00
15/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1348	1	1	1	0.00
15/07/2014	R157 On 07-August-14			Bond Future	6.71	112.5085	112.5288	112.5085	6,048.00
15/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	132	0	0	0	0.00
15/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	138	0	0	0	0.00
15/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	145	0	0	0	0.00
15/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	95	0	0	0	0.00
15/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	90	0	0	0	0.00
15/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	86	0	0	0	0.00
15/07/2014	R157 On 06-November-14			Bond Future	6.94	107.3640	107.3831	107.3640	0.00
15/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	47	0	0	0	0.00
15/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	45	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
15/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	48	0	0	0	0.00
15/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	664	1	1	1	0.00
15/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	678	1	1	1	0.00
15/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	671	1	1	1	0.00
15/07/2014	R157 On 05-February-15			Bond Future	7.28	109.0211	109.0396	109.0211	0.00
15/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	927	1	1	1	0.00
15/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	937	1	1	1	0.00
15/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	932	1	1	1	0.00
15/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	70	0	0	0	0.00
15/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	71	0	0	0	0.00
15/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	69	0	0	0	0.00
15/07/2014	R186 On 07-August-14			Bond Future	8.26	117.9779	118.5879	117.9779	40,078.00
15/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	281	0	0	0	105.00
15/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	1172	1	1	1	0.00
15/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	1266	1	1	1	0.00
15/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	997	1	1	1	1,200.00
15/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	1219	1	1	1	0.00
15/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	7641	7	8	7	0.00
15/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	1912	2	2	2	0.00
15/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	3757	3	4	3	0.00
15/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	12	0	0	0	210.00
15/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	5452	5	5	5	0.00
15/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	2561	3	3	3	0.00
15/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	867	1	1	1	0.00
15/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	943	1	1	1	0.00
15/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	2	0	0	0	2,100.00
15/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	904	1	1	1	0.00
15/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	1110	1	1	1	0.00
15/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	498	1	0	1	105.00
15/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	105	0	0	0	1,000.00
15/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	21	0	0	0	840.00
15/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	5874	6	6	6	0.00
15/07/2014	R186 On 06-November-14			Bond Future	8.34	119.7266	120.3441	119.7266	23,112.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	7151	7	7	7	0.00
15/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1772	2	2	2	0.00
15/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1840	2	2	2	0.00
15/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1806	2	2	2	0.00
15/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	3421	4	3	4	0.00
15/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	3370	4	3	4	0.00
15/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	3472	4	3	4	0.00
15/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	496	1	0	1	2,010.00
15/07/2014	R186 On 05-February-15			Bond Future	8.42	116.2788	116.9049	116.2788	0.00
15/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	5016	5	5	5	0.00
15/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	5066	5	5	5	0.00
15/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	6322	6	6	6	0.00
15/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	4967	5	5	5	0.00
15/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	2317	3	2	3	0.00
15/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	2287	3	2	3	0.00
15/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1665	2	2	2	9,600.00
15/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	2347	3	2	3	0.00
15/07/2014	R197 On 07-August-14			Bond Future	286.99	287.2048	286.9949	287.2048	0.00
15/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	16995	17	17	17	0.00
15/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	16985	17	17	17	0.00
15/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	17005	17	17	17	0.00
15/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R197 On 06-November-14			Bond Future	291.28	291.4973	291.2805	291.4973	905.00
15/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	6281	6	6	6	0.00
15/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	6291	7	6	7	0.00
15/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	6271	6	6	6	0.00
15/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R201 On 07-August-14			Bond Future	5.92	102.1996	102.2043	102.1996	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
15/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	27	0	0	0	0.00
15/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	28	0	0	0	0.00
15/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	27	0	0	0	0.00
15/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	253	0	0	0	0.00
15/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	250	0	0	0	0.00
15/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	247	0	0	0	0.00
15/07/2014	R202 On 07-August-14			Bond Future	230.00	229.9902	230.0000	229.9902	126.00
15/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	22010	22	22	22	0.00
15/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21990	22	22	22	0.00
15/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	22000	22	22	22	0.00
15/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R202 On 06-November-14			Bond Future	233.43	233.4278	233.4346	233.4278	44,466.00
15/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	6445	6	6	6	0.00
15/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	6435	6	6	6	0.00
15/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	6425	6	6	6	0.00
15/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R203 On 07-August-14			Bond Future	7.20	106.0113	106.2289	106.0113	24,351.00
15/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	489	0	0	0	0.00
15/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	471	0	0	0	0.00
15/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	32	0	0	0	46.00
15/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	453	0	0	0	0.00
15/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	182	0	0	0	0.00
15/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	172	0	0	0	0.00
15/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	191	0	0	0	0.00
15/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	1026	1	1	1	0.00
15/07/2014	R203 On 06-November-14			Bond Future	7.32	103.4196	103.6391	103.4196	6,432.00
15/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	323	0	0	0	14.00
15/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	225	0	0	0	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	237	0	0	0	0.00
15/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	231	0	0	0	0.00
15/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	1192	1	1	1	0.00
15/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1457	2	1	2	0.00
15/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1417	2	1	2	0.00
15/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1437	2	1	2	0.00
15/07/2014	R203 On 05-February-15			Bond Future	7.44	105.0155	105.2375	105.0155	0.00
15/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1232	1	1	1	55.00
15/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2343	2	2	2	0.00
15/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2324	2	2	2	0.00
15/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2362	2	2	2	0.00
15/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	237	0	0	0	0.00
15/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	233	0	0	0	0.00
15/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	649	1	1	1	0.00
15/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	241	0	0	0	0.00
15/07/2014	R204 On 07-August-14			Bond Future	7.48	102.7495	103.0182	102.7495	14,507.00
15/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	372	0	0	0	0.00
15/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	389	0	0	0	0.00
15/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	1186	1	1	1	0.00
15/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	355	0	0	0	0.00
15/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	89	0	0	0	530.00
15/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	511	1	1	1	0.00
15/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	490	1	0	1	0.00
15/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	471	1	0	1	0.00
15/07/2014	R204 On 06-November-14			Bond Future	7.59	104.2724	104.5438	104.2724	200.00
15/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	257	0	0	0	0.00
15/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	264	0	0	0	0.00
15/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	1840	2	2	2	0.00
15/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	249	0	0	0	0.00
15/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2345	3	2	3	0.00
15/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	443	1	0	1	1,270.00
15/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	2374	3	2	3	0.00
15/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2316	3	2	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
15/07/2014	R204 On 05-February-15			Bond Future	7.69	101.8469	102.1217	101.8469	0.00
15/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2457	2	2	2	0.00
15/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2434	2	2	2	0.00
15/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2480	2	2	2	0.00
15/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	618	1	1	1	0.00
15/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	627	1	1	1	0.00
15/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	637	1	1	1	0.00
15/07/2014	R207 On 07-August-14			Bond Future	7.72	98.1839	98.4730	98.1839	33,961.00
15/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	451	0	0	0	0.00
15/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	471	0	0	0	0.00
15/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	492	0	0	0	0.00
15/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	576	1	1	1	0.00
15/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	553	1	1	1	0.00
15/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	599	1	1	1	0.00
15/07/2014	R207 On 06-November-14			Bond Future	7.82	99.6391	99.9313	99.6391	434.00
15/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	436	0	0	0	0.00
15/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	457	0	0	0	0.00
15/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	446	0	0	0	0.00
15/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	2452	3	2	3	0.00
15/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	2420	3	2	3	0.00
15/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	2389	3	2	3	0.00
15/07/2014	R207 On 05-February-15			Bond Future	7.92	97.5354	97.8312	97.5354	0.00
15/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	3009	3	3	3	0.00
15/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	3064	3	3	3	0.00
15/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	3037	3	3	3	0.00
15/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	768	1	1	1	0.00
15/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	758	1	1	1	0.00
15/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	779	1	1	1	0.00
15/07/2014	R207 On 07-May-15			Bond Future	7.99	99.1801	99.4819	99.1801	0.00
15/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2508	2	3	2	0.00
15/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1500	1	1	1	66.00
15/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2530	2	3	2	0.00
15/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2486	2	2	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
15/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1521	2	2	2	0.00
15/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	2491	3	2	3	0.00
15/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1536	2	2	2	0.00
15/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1552	2	2	2	0.00
15/07/2014	R208 On 07-August-14			Bond Future	7.89	96.3388	96.6670	96.3388	16,244.00
15/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	405	0	0	0	0.00
15/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	1976	2	2	2	0.00
15/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	386	0	0	0	0.00
15/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	425	0	0	0	0.00
15/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	76	0	0	0	630.00
15/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	838	1	1	1	0.00
15/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	808	1	1	1	0.00
15/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	869	1	1	1	0.00
15/07/2014	R208 On 06-November-14			Bond Future	7.98	94.3689	94.7007	94.3689	571.00
15/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	456	0	0	0	0.00
15/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	479	0	0	0	0.00
15/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	467	0	0	0	0.00
15/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	2945	3	3	3	0.00
15/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	3029	3	3	3	0.00
15/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	523	1	1	1	1,520.00
15/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	3066	3	3	3	0.00
15/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	2991	3	3	3	0.00
15/07/2014	R208 On 05-February-15			Bond Future	8.07	95.8252	96.1613	95.8252	0.00
15/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	3006	3	3	3	0.00
15/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	3065	3	3	3	0.00
15/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	3036	3	3	3	0.00
15/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	1108	1	1	1	0.00
15/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	1093	1	1	1	0.00
15/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	1079	1	1	1	0.00
15/07/2014	R209 On 07-August-14			Bond Future	8.89	76.5899	77.1330	76.5899	10,760.00
15/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1694	1	2	1	0.00
15/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1745	1	2	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
15/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1797	1	2	1	0.00
15/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	484	1	0	1	0.00
15/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	530	1	1	1	0.00
15/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	507	1	1	1	0.00
15/07/2014	R209 On 06-November-14			Bond Future	8.96	74.5790	75.1290	74.5790	16,291.00
15/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	7622	7	8	7	0.00
15/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	4902	5	5	5	0.00
15/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2436	2	2	2	2,050.00
15/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	7903	7	8	7	0.00
15/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	7340	7	7	7	0.00
15/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1091	1	1	1	5,500.00
15/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2587	2	3	2	0.00
15/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3687	3	4	3	0.00
15/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2824	3	3	3	2,050.00
15/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	5316	5	5	5	0.00
15/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2665	2	3	2	0.00
15/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1757	2	2	2	2,200.00
15/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2626	2	3	2	1,640.00
15/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1524	2	2	2	2,200.00
15/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	394	0	0	0	2,050.00
15/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	4664	5	5	5	0.00
15/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	354	0	0	0	1,640.00
15/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	315	0	0	0	2,050.00
15/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	3342	4	3	4	0.00
15/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	2301	3	2	3	0.00
15/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	2487	3	2	3	0.00
15/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	2265	3	2	3	0.00
15/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	972	1	1	1	5,500.00
15/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	2125	2	2	2	0.00
15/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	835	1	1	1	907.00
15/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	2337	3	2	3	0.00
15/07/2014	R209 On 05-February-15			Bond Future	9.02	75.7299	76.2879	75.7299	0.00
15/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4295	4	4	4	0.00
15/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4337	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
15/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	4254	4	4	4	0.00
15/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3318	3	3	3	0.00
15/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	2673	3	3	3	0.00
15/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2612	3	3	3	0.00
15/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2642	3	3	3	0.00
15/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	3499	4	3	4	0.00
15/07/2014	R210 On 07-August-14			Bond Future	172.18	172.1691	172.1760	172.1691	123.00
15/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	13176	13	13	13	0.00
15/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	13186	13	13	13	0.00
15/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	13166	13	13	13	0.00
15/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R210 On 06-November-14			Bond Future	172.71	172.7029	172.7078	172.7029	495.00
15/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	3718	4	4	4	0.00
15/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	3698	4	4	4	0.00
15/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	3708	4	4	4	0.00
15/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R211 On 07-August-14			Bond Future	130.80	130.7996	130.8016	130.7996	390.00
15/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2812	3	3	3	0.00
15/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2802	3	3	3	0.00
15/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2792	3	3	3	0.00
15/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R211 On 06-November-14			Bond Future	132.75	132.7546	132.7549	132.7546	0.00
15/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2765	3	3	3	0.00
15/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2755	3	3	3	0.00
15/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2745	3	3	3	0.00
15/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R212 On 07-August-14			Bond Future	136.04	136.0321	136.0369	136.0321	349.00
15/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	7047	7	7	7	0.00
15/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	7037	7	7	7	0.00
15/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	7027	7	7	7	0.00
15/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R212 On 06-November-14			Bond Future	138.07	138.0653	138.0685	138.0653	20,029.00
15/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	3058	3	3	3	0.00
15/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	3068	3	3	3	0.00
15/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	3078	3	3	3	0.00
15/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R213 On 07-August-14			Bond Future	8.72	87.5660	88.1929	87.5660	23,660.00
15/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1521	1	2	1	0.00
15/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1621	1	2	1	0.00
15/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1570	1	2	1	0.00
15/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	565	1	1	1	0.00
15/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	591	1	1	1	0.00
15/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	618	1	1	1	0.00
15/07/2014	R213 On 06-November-14			Bond Future	8.80	85.3233	85.9583	85.3233	6,205.00
15/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2599	2	3	2	0.00
15/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2678	2	3	2	0.00
15/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2639	2	3	2	0.00
15/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	2246	3	2	3	0.00
15/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	2210	3	2	3	0.00
15/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	2282	3	2	3	0.00
15/07/2014	R213 On 05-February-15			Bond Future	8.87	86.6398	87.2839	86.6398	0.00
15/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	4994	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
15/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	4904	5	5	5	0.00
15/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	4949	5	5	5	0.00
15/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	2184	2	2	2	0.00
15/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	2158	2	2	2	0.00
15/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	2211	2	2	2	0.00
15/07/2014	R214 On 07-August-14			Bond Future	8.97	77.6001	78.0868	77.6001	4,311.00
15/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	4419	4	4	4	0.00
15/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	4556	4	5	4	0.00
15/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	4488	4	4	4	0.00
15/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	50	0	0	0	0.00
15/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	57	0	0	0	0.00
15/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	54	0	0	0	0.00
15/07/2014	R214 On 06-November-14			Bond Future	9.04	75.4626	75.9554	75.4626	1,726.00
15/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3282	3	3	3	2,500.00
15/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5450	5	5	5	0.00
15/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5504	5	6	5	0.00
15/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5558	5	6	5	0.00
15/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	6325	6	6	6	0.00
15/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	2009	2	2	2	0.00
15/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	690	1	1	1	2,500.00
15/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	918	1	1	1	0.00
15/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	901	1	1	1	0.00
15/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	935	1	1	1	0.00
15/07/2014	R214 On 05-February-15			Bond Future	9.10	76.6269	77.1268	76.6269	0.00
15/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5299	5	5	5	0.00
15/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	5253	5	5	5	0.00
15/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	5208	5	5	5	0.00
15/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2282	2	2	2	0.00
15/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2255	2	2	2	0.00
15/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2309	2	2	2	0.00
15/07/2014	R248 On 07-August-14			Bond Future	9.03	100.4402	101.0137	100.4402	10,044.00
15/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	6032	5	6	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
15/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	6123	6	6	6	0.00
15/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	5940	5	6	5	0.00
15/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R248 On 06-November-14			Bond Future	9.10	97.5031	98.0838	97.5031	9,580.00
15/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	5925	5	6	5	0.00
15/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	6104	6	6	6	0.00
15/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	6015	5	6	5	0.00
15/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R248 On 05-February-15			Bond Future	9.17	99.0075	99.5964	99.0075	0.00
15/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	3193	3	3	3	0.00
15/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	3286	3	3	3	0.00
15/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	3099	3	3	3	0.00
15/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
15/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00