



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For April 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	2025 On 08-May-14			Bond Future	113.64	113.6311	113.6441	113.6311	0.00
08/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	2634	3	2634	3	0.00
08/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	2654	3	2654	3	0.00
08/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	2644	3	2644	3	0.00
08/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2025 On 07-August-14			Bond Future	114.18	114.1731	114.1849	114.1731	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
08/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	5195	5	5195	5	0.00
08/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	5175	5	5175	5	0.00
08/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	5185	5	5185	5	0.00
08/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2030 On 08-May-14			Bond Future	8.76	95.3789	8.7572	95.3789	1,991.00
08/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	1928	1	1928	1	0.00
08/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	1850	1	1850	1	0.00
08/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	2006	2	2006	2	0.00
08/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2030 On 07-August-14			Bond Future	8.84	92.7604	8.8432	92.7604	0.00
08/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	1152	1	1152	1	0.00
08/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	1307	1	1307	1	0.00
08/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	1229	1	1229	1	0.00
08/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2030 On 06-November-14			Bond Future	8.92	94.1785	8.9187	94.1785	0.00
08/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	553	0	553	0	0.00
08/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	708	0	708	0	0.00
08/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	631	0	631	0	0.00
08/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2037 On 08-May-14			Bond Future	8.96	97.5519	8.9604	97.5519	5,914.00
08/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	3690	3	3690	3	0.00
08/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	3864	3	3864	3	0.00
08/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	3777	3	3777	3	0.00
08/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2037 On 08-May-14	9.37	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
08/04/2014	2037 On 07-August-14			Bond Future	9.04	94.7145	9.0416	94.7145	3,280.00
08/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
08/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	168	0	168	0	0.00
08/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	77	0	77	0	0.00
08/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	15	0	15	0	0.00
08/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2037 On 06-November-14			Bond Future	9.11	96.0457	9.1131	96.0457	0.00
08/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	4984	5	4984	5	0.00
08/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	5067	5	5067	5	0.00
08/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	5149	5	5149	5	0.00
08/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2038 On 08-May-14			Bond Future	114.04	114.0229	114.0371	114.0229	367.00
08/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	5037	5	5037	5	0.00
08/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	5027	5	5027	5	0.00
08/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	5047	5	5047	5	0.00
08/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2038 On 07-August-14			Bond Future	114.44	114.4299	114.4428	114.4299	0.00
08/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	8433	8	8433	8	0.00
08/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	8443	8	8443	8	0.00
08/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	8453	8	8453	8	0.00
08/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2046 On 08-May-14			Bond Future	110.28	110.2612	110.2753	110.2612	5,218.00
08/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	5925	6	5925	6	0.00
08/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	5915	6	5915	6	0.00
08/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	5935	6	5935	6	0.00
08/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2046 On 08-May-14	104.35	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
08/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2046 On 07-August-14			Bond Future	111.89	111.8806	111.8936	111.8806	0.00
08/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	7454	7	7454	7	0.00
08/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	7444	7	7444	7	0.00
08/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	7464	7	7464	7	0.00
08/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2046 On 06-November-14			Bond Future	112.28	112.2610	112.2750	112.2610	0.00
08/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	7845	8	7845	8	0.00
08/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	7825	8	7825	8	0.00
08/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	7835	8	7835	8	0.00
08/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2050 On 08-May-14			Bond Future	119.15	119.1309	119.1462	119.1309	900.00
08/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	4156	4	4156	4	0.00
08/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	4136	4	4136	4	0.00
08/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	4146	4	4146	4	0.00
08/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2050 On 07-August-14			Bond Future	119.49	119.4728	119.4870	119.4728	0.00
08/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	7487	7	7487	7	0.00
08/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	7497	7	7497	7	0.00
08/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	7477	7	7477	7	0.00
08/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	8657 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
08/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	AL12 On 08-May-14			Index Future	489.46	487.3610	489.4610	487.3610	0.00
08/04/2014	AL12 On 07-August-14			Index Future	496.58	494.4550	496.5780	494.4550	0.00
08/04/2014	AL12 On 06-November-14			Index Future	504.16	502.0040	504.1630	502.0040	0.00
08/04/2014	AL37 On 08-May-14			Index Future	414.16	413.0260	414.1630	413.0260	0.00
08/04/2014	AL37 On 07-August-14			Index Future	420.19	419.0370	420.1850	419.0370	0.00
08/04/2014	AL7T On 08-May-14			Index Future	489.13	486.8350	489.1310	486.8350	1.00
08/04/2014	AL7T On 07-August-14			Index Future	496.24	493.9200	496.2440	493.9200	0.00
08/04/2014	ALBI On 08-May-14			Index Future	445.39	443.8720	445.3900	443.8720	704.00
08/04/2014	ALBI On 07-August-14			Index Future	451.87	450.3320	451.8670	450.3320	0.00
08/04/2014	ALBI On 06-November-14			Index Future	458.77	457.2080	458.7680	457.2080	0.00
08/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2014	EL28 On 08-May-14			Bond Future	118.53	118.2350	118.5312	118.2350	0.00
08/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	4541	4	4541	4	0.00
08/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	4521	4	4521	4	0.00
08/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	4531	4	4531	4	0.00
08/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	EL28 On 07-August-14			Bond Future	120.27	119.9716	120.2705	119.9716	0.00
08/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	6261	6	6261	6	0.00
08/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	6271	6	6271	6	0.00
08/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	6281	6	6281	6	0.00
08/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	ES33 On 08-May-14			Bond Future	9.56	82.8567	9.5610	82.8567	6,292.00
08/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
08/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
08/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
08/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	83	0	83	0	0.00
08/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	158	0	158	0	0.00
08/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	8	0	8	0	0.00
08/04/2014	ES33 On 07-August-14			Bond Future	9.66	83.9552	9.6596	83.9552	0.00
08/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3570	3	3570	3	0.00
08/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3501	3	3501	3	0.00
08/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3432	3	3432	3	0.00
08/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
08/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
08/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
08/04/2014	ES33 On 06-November-14			Bond Future	9.76	81.4546	9.7556	81.4546	0.00
08/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3743	3	3743	3	0.00
08/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3810	3	3810	3	0.00
08/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3878	4	3878	4	0.00
08/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00

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08/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
08/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
08/04/2014	GOVI On 08-May-14			GOVI	444.00	442.5190	443.9950	442.5190	315.00
08/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	19850	1	19850	1	0.00
08/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	19950	1	19950	1	0.00
08/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	20050	1	20050	1	0.00
08/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
08/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
08/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
08/04/2014	GOVI On 07-August-14			GOVI	450.45	448.9590	450.4510	448.9590	220.00
08/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
08/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
08/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
08/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	95390	11	95390	11	0.00
08/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	95590	11	95590	11	0.00
08/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	95490	11	95490	11	0.00
08/04/2014	GOVI On 06-November-14			GOVI	457.33	455.8140	457.3310	455.8140	0.00
08/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	83410	7	83410	7	0.00
08/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	83210	7	83210	7	0.00
08/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	83310	7	83310	7	0.00
08/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
08/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
08/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
08/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/04/2014	IGOV On 08-May-14			Index Future	206.58	206.5360	206.5820	206.5360	1,266.00
08/04/2014	IGOV On 07-August-14			Index Future	209.61	209.5670	209.6110	209.5670	90.00
08/04/2014	IGOV On 06-November-14			Index Future	212.84	212.7920	212.8380	212.7920	0.00
08/04/2014	ILBI On 08-May-14			Index Future	559.80	559.6760	559.8000	559.6760	0.00
08/04/2014	ILBI On 07-August-14			Index Future	567.86	567.7380	567.8620	567.7380	210.00
08/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
08/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	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
08/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/04/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.72	94.2700	5.7200	94.2700	0.00
08/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.77	94.2200	5.7700	94.2200	2,000.00
08/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.92	94.0400	5.9200	94.0400	2,000.00
08/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.97	93.9900	5.9700	93.9900	800.00
08/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.15	93.8000	6.1500	93.8000	0.00
08/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.20	93.7500	6.2000	93.7500	1,000.00
08/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.62	93.3000	6.6200	93.3000	0.00
08/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.92	93.0000	6.9200	93.0000	2,850.00
08/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.19	92.7300	7.1900	92.7300	5,000.00
08/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.41	92.5200	7.4100	92.5200	0.00
08/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.59	92.3300	7.5900	92.3300	0.00
08/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.76	92.1600	7.7600	92.1600	0.00
08/04/2014	R023 On 08-May-14			Bond Future	8.20	98.2934	8.1995	98.2934	12,906.00
08/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	119	0	119	0	0.00
08/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	125	0	125	0	0.00
08/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	113	0	113	0	0.00
08/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	3791	4	3791	4	0.00
08/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	3849	4	3849	4	0.00
08/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	3907	4	3907	4	0.00
08/04/2014	R023 On 07-August-14			Bond Future	8.29	99.6139	8.2913	99.6139	0.00
08/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2925	3	2925	3	0.00
08/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2993	3	2993	3	0.00
08/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2958	3	2958	3	0.00
08/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	1709	2	1709	2	0.00
08/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	1757	2	1757	2	0.00
08/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	1733	2	1733	2	0.00
08/04/2014	R023 On 06-November-14			Bond Future	8.38	97.2161	8.3799	97.2161	0.00
08/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3774	4	3774	4	0.00
08/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3807	4	3807	4	0.00
08/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	3742	3	3742	3	0.00
08/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2516	3	2516	3	0.00
08/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2492	3	2492	3	0.00
08/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2540	3	2540	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
08/04/2014	R157 On 08-May-14			Bond Future	6.76	110.5786	6.7632	110.5786	22,769.00
08/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2122	2	2122	2	0.00
08/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2136	2	2136	2	0.00
08/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2108	2	2108	2	0.00
08/04/2014	R157 On 07-August-14			Bond Future	6.97	112.1891	6.9694	112.1891	12,800.00
08/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	250	0	250	0	0.00
08/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	254	0	254	0	0.00
08/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	259	0	259	0	0.00
08/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	500	1	500	1	0.00
08/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	494	1	494	1	0.00
08/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	487	1	487	1	0.00
08/04/2014	R157 On 06-November-14			Bond Future	7.22	107.0896	7.2222	107.0896	0.00
08/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	105	0	105	0	0.00
08/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	103	0	103	0	0.00
08/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	107	0	107	0	0.00
08/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	962	1	962	1	0.00
08/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	976	1	976	1	0.00
08/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	969	1	969	1	0.00
08/04/2014	R186 On 08-May-14			Bond Future	8.33	120.2524	8.3325	120.2524	51,619.00
08/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	6441	6	6441	6	0.00
08/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	1882	2	1882	2	1,000.00
08/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	3	0	3	0	0.00
08/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	4	0	4	0	0.00
08/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	2389	2	2389	2	900.00
08/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	11348	11	11348	11	0.00
08/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	3	0	3	0	0.00
08/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	4263	4	4263	4	0.00
08/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	1249	1	1249	1	10,000.00
08/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	7576	7	7576	7	0.00
08/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	5696	5	5696	5	0.00
08/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	3922	3	3922	3	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	49	0	49	0	1,933.00
08/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	961	1	961	1	1,933.00
08/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	11206	12	11206	12	0.00
08/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	1303	2	1303	2	0.00
08/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	11304	12	11304	12	0.00
08/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	96	0	96	0	1,500.00
08/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	149	0	149	0	400.00
08/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	7523	8	7523	8	0.00
08/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	1962	2	1962	2	0.00
08/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	409	1	409	1	0.00
08/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	11401	12	11401	12	0.00
08/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	338	0	338	0	900.00
08/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	47	0	47	0	10,000.00
08/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	3	0	3	0	6,000.00
08/04/2014	R186 On 07-August-14			Bond Future	8.42	116.7105	8.4162	116.7105	100.00
08/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	2727	2	2727	2	0.00
08/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	2802	3	2802	3	0.00
08/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	2764	3	2764	3	0.00
08/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	5717	5	5717	5	0.00
08/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	3701	4	3701	4	0.00
08/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	3795	4	3795	4	0.00
08/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	3748	4	3748	4	0.00
08/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1583	2	1583	2	840.00
08/04/2014	R186 On 06-November-14			Bond Future	8.49	118.4942	8.4930	118.4942	0.00
08/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	7651	7	7651	7	0.00
08/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	3097	3	3097	3	0.00
08/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	3163	3	3163	3	0.00
08/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	3130	3	3130	3	0.00
08/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	6005	6	6005	6	0.00
08/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	6058	6	6058	6	0.00
08/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	5953	6	5953	6	0.00
08/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2256	2	2256	2	2,010.00
08/04/2014	R197 On 08-May-14			Bond Future	281.87	281.8419	281.8739	281.8419	1,912.00
08/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	31864	32	31864	32	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
08/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	31884	32	31884	32	0.00
08/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	31874	32	31874	32	0.00
08/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R197 On 07-August-14			Bond Future	280.19	280.1616	280.1904	280.1616	0.00
08/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	10190	10	10190	10	0.00
08/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	10200	10	10200	10	0.00
08/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	10180	10	10180	10	0.00
08/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R201 On 08-May-14			Bond Future	6.32	104.8311	6.3222	104.8311	0.00
08/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	951	1	951	1	0.00
08/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	939	1	939	1	0.00
08/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	945	1	945	1	0.00
08/04/2014	R201 On 07-August-14			Bond Future	6.59	101.9468	6.5862	101.9468	0.00
08/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	73	0	73	0	0.00
08/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	72	0	72	0	0.00
08/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	73	0	73	0	0.00
08/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	537	1	537	1	0.00
08/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	535	1	535	1	0.00
08/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	532	1	532	1	0.00
08/04/2014	R202 On 08-May-14			Bond Future	219.52	219.4951	219.5221	219.4951	44,663.00
08/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	5514	6	5514	6	0.00
08/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	5521	6	5521	6	0.00
08/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	5529	6	5529	6	0.00
08/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	999	1	999	1	0.00
08/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	1002	1	1002	1	0.00
08/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	997	1	997	1	0.00
08/04/2014	R202 On 07-August-14			Bond Future	219.65	219.6276	219.6522	219.6276	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
08/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	13003	13	13003	13	0.00
08/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	12995	13	12995	13	0.00
08/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	12987	13	12987	13	0.00
08/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	1343	1	1343	1	0.00
08/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	1345	1	1345	1	0.00
08/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	1341	1	1341	1	0.00
08/04/2014	R203 On 08-May-14			Bond Future	7.54	103.1676	7.5395	103.1676	16,949.00
08/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	34	0	34	0	29.00
08/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	353	0	353	0	16.00
08/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5471	6	5471	6	0.00
08/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	764	1	764	1	0.00
08/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5408	6	5408	6	0.00
08/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2119	2	2119	2	0.00
08/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5439	6	5439	6	0.00
08/04/2014	R203 On 07-August-14			Bond Future	7.69	104.6701	7.6874	104.6701	0.00
08/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	569	1	569	1	0.00
08/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	559	0	559	0	0.00
08/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	550	0	550	0	0.00
08/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	234	0	234	0	46.00
08/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1625	2	1625	2	0.00
08/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1607	2	1607	2	0.00
08/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1643	2	1643	2	0.00
08/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2583	3	2583	3	0.00
08/04/2014	R203 On 06-November-14			Bond Future	7.84	102.1053	7.8385	102.1053	0.00
08/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	485	0	485	0	14.00
08/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	403	0	403	0	45.00
08/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	414	0	414	0	0.00
08/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	408	0	408	0	0.00
08/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2681	3	2681	3	0.00
08/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	2961	3	2961	3	0.00
08/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	2920	3	2920	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
08/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	2941	3	2941	3	0.00
08/04/2014	R203 On 05-February-15			Bond Future	8.00	103.7235	8.0017	103.7235	0.00
08/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	1157	1	1157	1	55.00
08/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1954	2	1954	2	0.00
08/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1940	2	1940	2	0.00
08/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1968	2	1968	2	0.00
08/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1154	1	1154	1	0.00
08/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	1880	2	1880	2	0.00
08/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1145	1	1145	1	0.00
08/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1163	1	1163	1	0.00
08/04/2014	R204 On 08-May-14			Bond Future	7.77	103.7285	7.7746	103.7285	30,909.00
08/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	6925	7	6925	7	0.00
08/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	6842	7	6842	7	0.00
08/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	6883	7	6883	7	0.00
08/04/2014	R204 On 07-August-14			Bond Future	7.90	101.2062	7.9039	101.2062	200.00
08/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	1139	1	1139	1	0.00
08/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	692	1	692	1	0.00
08/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	669	1	669	1	0.00
08/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	681	1	681	1	0.00
08/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1591	2	1591	2	530.00
08/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2374	3	2374	3	0.00
08/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2323	3	2323	3	0.00
08/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2348	3	2348	3	0.00
08/04/2014	R204 On 06-November-14			Bond Future	8.03	102.7529	8.0266	102.7529	0.00
08/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	540	0	540	0	0.00
08/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	548	0	548	0	0.00
08/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1742	2	1742	2	0.00
08/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	533	0	533	0	0.00
08/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4151	4	4151	4	0.00
08/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	1869	2	1869	2	1,270.00
08/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	4123	4	4123	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
08/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4180	4	4180	4	0.00
08/04/2014	R207 On 08-May-14			Bond Future	7.99	98.7207	7.9911	98.7207	20,188.00
08/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	8291	9	8291	9	0.00
08/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	8340	9	8340	9	0.00
08/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8242	9	8242	9	0.00
08/04/2014	R207 On 07-August-14			Bond Future	8.11	96.5174	8.1124	96.5174	100.00
08/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	880	1	880	1	0.00
08/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	894	1	894	1	0.00
08/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	909	1	909	1	0.00
08/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2654	3	2654	3	0.00
08/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2683	3	2683	3	0.00
08/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2625	3	2625	3	0.00
08/04/2014	R207 On 06-November-14			Bond Future	8.22	97.9926	8.2213	97.9926	0.00
08/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	823	1	823	1	0.00
08/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	845	1	845	1	0.00
08/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	834	1	834	1	0.00
08/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4472	5	4472	5	0.00
08/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4441	5	4441	5	0.00
08/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4409	5	4409	5	0.00
08/04/2014	R208 On 08-May-14			Bond Future	8.09	93.4850	8.0889	93.4850	11,697.00
08/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	9503	10	9503	10	0.00
08/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	9391	10	9391	10	0.00
08/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	9447	10	9447	10	0.00
08/04/2014	R208 On 07-August-14			Bond Future	8.19	94.8465	8.1931	94.8465	100.00
08/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	1076	1	1076	1	0.00
08/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	2092	2	2092	2	0.00
08/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	1059	1	1059	1	0.00
08/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	1093	1	1093	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
08/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1675	2	1675	2	630.00
08/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	2992	3	2992	3	0.00
08/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	2960	3	2960	3	0.00
08/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	3025	3	3025	3	0.00
08/04/2014	R208 On 06-November-14			Bond Future	8.29	92.8969	8.2920	92.8969	0.00
08/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	978	1	978	1	0.00
08/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	1003	1	1003	1	0.00
08/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	990	1	990	1	0.00
08/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	3000	3	3000	3	0.00
08/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	5012	5	5012	5	0.00
08/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	2038	2	2038	2	1,520.00
08/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	5049	5	5049	5	0.00
08/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	4975	5	4975	5	0.00
08/04/2014	R209 On 08-May-14			Bond Future	8.88	75.1989	8.8820	75.1989	25,078.00
08/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	5540	5	5540	5	0.00
08/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	22	0	22	0	0.00
08/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	21	0	21	0	0.00
08/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	4730	4	4730	4	0.00
08/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	19	0	19	0	0.00
08/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	6936	7	6936	7	0.00
08/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	476	0	476	0	640.00
08/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	2001	2	2001	2	640.00
08/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	6300	6	6300	6	0.00
08/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	8539	9	8539	9	0.00
08/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	8717	9	8717	9	0.00
08/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	130	0	130	0	883.00
08/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	8628	9	8628	9	0.00
08/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	216	0	216	0	640.00
08/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1104	1	1104	1	0.00
08/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	3496	4	3496	4	0.00
08/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	79	0	79	0	7,262.00
08/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	52	0	52	0	10,000.00
08/04/2014	R209 On 07-August-14			Bond Future	8.95	76.2941	8.9543	76.2941	100.00
08/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	3485	3	3485	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
08/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	3525	3	3525	3	0.00
08/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	3445	3	3445	3	0.00
08/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	2732	3	2732	3	0.00
08/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	2802	3	2802	3	0.00
08/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	2767	3	2767	3	0.00
08/04/2014	R209 On 06-November-14			Bond Future	9.02	74.3129	9.0223	74.3129	0.00
08/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	4108	4	4108	4	0.00
08/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	4144	4	4144	4	0.00
08/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	4180	4	4180	4	0.00
08/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	4350	5	4350	5	0.00
08/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4272	4	4272	4	0.00
08/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4311	4	4311	4	0.00
08/04/2014	R210 On 08-May-14			Bond Future	164.62	164.2124	164.6200	164.2124	719.00
08/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	4620	4	4620	4	0.00
08/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	4610	4	4610	4	0.00
08/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	4630	4	4630	4	0.00
08/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R210 On 07-August-14			Bond Future	167.04	166.6241	167.0356	166.6241	0.00
08/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	8036	8	8036	8	0.00
08/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	8026	8	8026	8	0.00
08/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	8046	8	8046	8	0.00
08/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R211 On 08-May-14			Bond Future	127.69	127.6734	127.6854	127.6734	390.00
08/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2315	2	2315	2	0.00
08/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2325	2	2325	2	0.00
08/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2305	2	2305	2	0.00
08/04/2014	R211 On 07-August-14			Bond Future	127.99	127.9843	127.9948	127.9843	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
08/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
08/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	5	0	5	0	0.00
08/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	5	0	5	0	0.00
08/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	15	0	15	0	0.00
08/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R212 On 08-May-14			Bond Future	132.84	133.1075	132.8419	133.1075	21,797.00
08/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	842	1	842	1	0.00
08/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	832	1	832	1	0.00
08/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	852	1	852	1	0.00
08/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R212 On 07-August-14			Bond Future	133.07	133.3455	133.0742	133.3455	0.00
08/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	4084	4	4084	4	0.00
08/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	4064	4	4064	4	0.00
08/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	4074	4	4074	4	0.00
08/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R213 On 08-May-14			Bond Future	8.73	85.9419	8.7286	85.9419	21,707.00
08/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	12	0	12	0	0.00
08/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	11	0	11	0	0.00
08/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	12	0	12	0	0.00
08/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	9013	9	9013	9	0.00
08/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	9102	9	9102	9	0.00
08/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	8924	9	8924	9	0.00
08/04/2014	R213 On 07-August-14			Bond Future	8.80	87.1935	8.8050	87.1935	0.00
08/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	3214	3	3214	3	0.00
08/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	3293	3	3293	3	0.00
08/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	3253	3	3253	3	0.00
08/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	2910	3	2910	3	0.00
08/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	2874	3	2874	3	0.00
08/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	2947	3	2947	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
08/04/2014	R213 On 06-November-14			Bond Future	8.88	84.9840	8.8782	84.9840	0.00
08/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	4041	4	4041	4	0.00
08/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	4113	4	4113	4	0.00
08/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	4077	4	4077	4	0.00
08/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	4289	4	4289	4	0.00
08/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	4329	5	4329	5	0.00
08/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	4250	4	4250	4	0.00
08/04/2014	R214 On 08-May-14			Bond Future	8.95	76.2364	8.9513	76.2364	5,055.00
08/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	1754	2	1754	2	0.00
08/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	1712	2	1712	2	0.00
08/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	1797	2	1797	2	0.00
08/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	1366	2	1366	2	0.00
08/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1329	1	1329	1	0.00
08/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	1403	2	1403	2	0.00
08/04/2014	R214 On 07-August-14			Bond Future	9.02	77.2536	9.0220	77.2536	0.00
08/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	5655	5	5655	5	0.00
08/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	5556	5	5556	5	0.00
08/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	5605	5	5605	5	0.00
08/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	1597	2	1597	2	0.00
08/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	1641	2	1641	2	0.00
08/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	1619	2	1619	2	0.00
08/04/2014	R214 On 06-November-14			Bond Future	9.09	75.1471	9.0895	75.1471	0.00
08/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	6781	7	6781	7	0.00
08/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	6827	7	6827	7	0.00
08/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	6873	7	6873	7	0.00
08/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	2659	3	2659	3	0.00
08/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	2634	3	2634	3	0.00
08/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	2684	3	2684	3	0.00
08/04/2014	R248 On 08-May-14			Bond Future	9.04	98.3487	9.0373	98.3487	13,515.00
08/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	28	0	28	0	0.00
08/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	232	0	232	0	0.00
08/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	130	0	130	0	0.00
08/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R248 On 08-May-14	9.06	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
08/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R248 On 07-August-14			Bond Future	9.11	99.6598	9.1107	99.6598	0.00
08/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	5173	5	5173	5	0.00
08/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	5264	5	5264	5	0.00
08/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	5081	5	5081	5	0.00
08/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R248 On 06-November-14			Bond Future	9.18	96.7579	9.1811	96.7579	0.00
08/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	5099	5	5099	5	0.00
08/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	5279	5	5279	5	0.00
08/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	5189	5	5189	5	0.00
08/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
08/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00