



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	2025 On 07-August-14			Bond Future	117.23	117.2278	117.2319	117.2278	0.00
30/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	8242	8	8242	8	0.00
30/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	8222	8	8222	8	0.00
30/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	8232	8	8232	8	0.00
30/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2025 On 06-November-14			Bond Future	119.00	118.9956	118.9984	118.9956	0.00
30/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	2008	2	2008	2	0.00
30/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1988	2	1988	2	0.00
30/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1998	2	1998	2	0.00
30/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2030 On 07-August-14			Bond Future	8.85	93.2775	8.8452	93.2775	4,181.00
30/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	1136	1	1136	1	0.00
30/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	1291	1	1291	1	0.00
30/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	1214	1	1214	1	0.00
30/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2030 On 06-November-14			Bond Future	8.92	94.6731	8.9249	94.6731	0.00
30/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	505	1	505	1	0.00
30/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	660	1	660	1	0.00
30/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	583	1	583	1	0.00
30/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2030 On 05-February-15			Bond Future	9.00	92.1322	9.0031	92.1322	0.00
30/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	1789	2	1789	2	0.00
30/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	1937	2	1937	2	0.00
30/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	1863	2	1863	2	0.00
30/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2037 On 07-August-14			Bond Future	9.05	95.0367	9.0529	95.0367	10,002.00
30/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	64	0	64	0	0.00
30/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
30/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
30/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	118	0	118	0	0.00
30/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	27	0	27	0	0.00
30/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2037 On 06-November-14			Bond Future	9.13	96.4586	9.1284	96.4586	0.00
30/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	4846	5	4846	5	0.00
30/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	5011	5	5011	5	0.00
30/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	4928	5	4928	5	0.00
30/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2037 On 05-February-15			Bond Future	9.20	93.6950	9.2024	93.6950	0.00
30/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	2496	3	2496	3	0.00
30/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	2666	3	2666	3	0.00
30/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	2581	3	2581	3	0.00
30/06/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2038 On 07-August-14			Bond Future	122.11	122.1051	122.1100	122.1051	1,061.00
30/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	16100	16	16100	16	0.00
30/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	16110	16	16110	16	0.00
30/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	16120	16	16120	16	0.00
30/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2038 On 06-November-14			Bond Future	123.95	123.9464	123.9500	123.9464	0.00
30/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3960	4	3960	4	0.00
30/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3940	4	3940	4	0.00
30/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3950	4	3950	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
30/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2046 On 07-August-14			Bond Future	121.84	121.8384	121.8436	121.8384	5,348.00
30/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	17394	17	17394	17	0.00
30/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	17404	17	17404	17	0.00
30/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	17414	17	17414	17	0.00
30/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2046 On 06-November-14			Bond Future	122.33	122.3302	122.3343	122.3302	0.00
30/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	17904	18	17904	18	0.00
30/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17884	18	17884	18	0.00
30/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17894	18	17894	18	0.00
30/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2050 On 07-August-14			Bond Future	127.52	127.5113	127.5169	127.5113	2,800.00
30/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	15517	16	15517	16	0.00
30/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	15527	16	15527	16	0.00
30/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	15507	16	15507	16	0.00
30/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2050 On 06-November-14			Bond Future	129.44	129.4340	129.4381	129.4340	0.00
30/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	3428	3	3428	3	0.00
30/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	3438	3	3438	3	0.00
30/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	3448	3	3448	3	0.00
30/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	AL12 On 07-August-14			Index Future	496.97	497.2190	496.9720	497.2190	0.00
30/06/2014	AL12 On 06-November-14			Index Future	504.39	504.6550	504.3930	504.6550	0.00
30/06/2014	AL12 On 05-February-15			Index Future	512.19	512.4660	512.1940	512.4660	0.00
30/06/2014	AL37 On 07-August-14			Index Future	424.35	424.4540	424.3520	424.4540	0.00
30/06/2014	AL37 On 06-November-14			Index Future	430.69	430.8020	430.6890	430.8020	0.00
30/06/2014	AL7T On 07-August-14			Index Future	499.21	499.3200	499.2080	499.3200	0.00
30/06/2014	AL7T On 06-November-14			Index Future	506.66	506.7870	506.6620	506.7870	1.00
30/06/2014	ALBI On 07-August-14			Index Future	454.03	454.1840	454.0290	454.1840	597.00
30/06/2014	ALBI On 06-November-14			Index Future	460.81	460.9760	460.8090	460.9760	48.00
30/06/2014	ALBI On 05-February-15			Index Future	467.94	468.1120	467.9360	468.1120	0.00
30/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2014	EL28 On 07-August-14			Bond Future	124.17	124.1671	124.1724	124.1671	0.00
30/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10162	10	10162	10	0.00
30/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10172	10	10172	10	0.00
30/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10182	10	10182	10	0.00
30/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	EL28 On 06-November-14			Bond Future	124.56	124.5580	124.5620	124.5580	0.00
30/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2562	3	2562	3	0.00
30/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2572	3	2572	3	0.00
30/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2552	3	2552	3	0.00
30/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	ES33 On 07-August-14			Bond Future	9.68	84.2829	9.6764	84.2829	6,220.00
30/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3376	3	3376	3	0.00
30/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3445	3	3445	3	0.00
30/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3307	3	3307	3	0.00
30/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
30/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
30/06/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
30/06/2014	ES33 On 06-November-14			Bond Future	9.78	81.7587	9.7769	81.7587	0.00
30/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3588	4	3588	4	0.00
30/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3655	4	3655	4	0.00
30/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3723	4	3723	4	0.00
30/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
30/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
30/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
30/06/2014	ES33 On 05-February-15			Bond Future	9.88	83.0249	9.8773	83.0249	0.00
30/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	936	1	936	1	0.00
30/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	866	1	866	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
30/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	796		1	796	1	0.00
30/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0		0	0	0	0.00
30/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0		0	0	0	0.00
30/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0		0	0	0	0.00
30/06/2014	GOVI On 07-August-14			GOVI	452.75		452.9200	452.7460	452.9200	524.00
30/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0		0	0	0	0.00
30/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0		0	0	0	0.00
30/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0		0	0	0	0.00
30/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	72440		7	72440	7	0.00
30/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	72540		7	72540	7	0.00
30/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	72640		7	72640	7	0.00
30/06/2014	GOVI On 06-November-14			GOVI	459.51		459.6930	459.5070	459.6930	28.00
30/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	105170		11	105170	11	0.00
30/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	104970		11	104970	11	0.00
30/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	105070		11	105070	11	0.00
30/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0		0	0	0	0.00
30/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0		0	0	0	0.00
30/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0		0	0	0	0.00
30/06/2014	GOVI On 05-February-15			GOVI	466.61		466.8090	466.6130	466.8090	0.00
30/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	66230		7	66230	7	0.00
30/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	66030		7	66030	7	0.00
30/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	66130		7	66130	7	0.00
30/06/2014	GOVI On 05-February-15	460.00	Put	GOVI	0		0	0	0	0.00
30/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0		0	0	0	0.00
30/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0		0	0	0	0.00
30/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
30/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.46		143.4733	143.4629	143.4733	635.00
30/06/2014	IGOV On 07-August-14			Index Future	217.30		216.9800	217.3020	216.9800	713.00
30/06/2014	IGOV On 06-November-14			Index Future	220.57		220.2520	220.5740	220.2520	640.00
30/06/2014	IGOV On 05-February-15			Index Future	224.01		223.6870	224.0120	223.6870	0.00
30/06/2014	ILBI On 07-August-14			Index Future	588.97		588.6490	588.9700	588.6490	210.00
30/06/2014	ILBI On 06-November-14			Index Future	597.86		597.5380	597.8580	597.5380	0.00
30/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82		(0.0200)	8.8220	(0.0200)	0.00
30/06/2014	J186 On 21-December-26			Interest Rate Swap	8.68		0.1077	8.6830	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
30/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.82	94.1800	5.8200	94.1800	545.00
30/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	0.00
30/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	33,000.00
30/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.30	93.6900	6.3000	93.6900	0.00
30/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.38	93.6100	6.3800	93.6100	0.00
30/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.50	93.4900	6.5000	93.4900	0.00
30/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.79	93.2400	6.7900	93.2400	2,850.00
30/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.99	92.9900	6.9900	92.9900	5,000.00
30/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.19	92.8000	7.1900	92.8000	0.00
30/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.34	92.6400	7.3400	92.6400	0.00
30/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.48	92.5100	7.4800	92.5100	0.00
30/06/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
30/06/2014	R023 On 07-August-14			Bond Future	8.20	100.7773	8.1978	100.7773	11,508.00
30/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	2089	2	2089	2	0.00
30/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	2178	2	2178	2	0.00
30/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	2134	2	2134	2	0.00
30/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	354	0	354	0	0.00
30/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	368	0	368	0	0.00
30/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	341	0	341	0	0.00
30/06/2014	R023 On 06-November-14			Bond Future	8.29	98.3642	8.2881	98.3642	0.00
30/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	2988	3	2988	3	0.00
30/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	3025	3	3025	3	0.00
30/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	3061	3	3061	3	0.00
30/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1238	1	1238	1	0.00
30/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1218	1	1218	1	0.00
30/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1258	1	1258	1	0.00
30/06/2014	R023 On 05-February-15			Bond Future	8.38	99.8873	8.3776	99.8873	0.00
30/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3875	4	3875	4	0.00
30/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3909	4	3909	4	0.00
30/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3840	4	3840	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
30/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	1804	2	1804	2	0.00
30/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	1783	2	1783	2	0.00
30/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	1824	2	1824	2	0.00
30/06/2014	R157 On 07-August-14			Bond Future	6.80	112.4441	6.7981	112.4441	6,048.00
30/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	115	0	115	0	0.00
30/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	120	0	120	0	0.00
30/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	125	0	125	0	0.00
30/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	179	0	179	0	0.00
30/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	173	0	173	0	0.00
30/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	167	0	167	0	0.00
30/06/2014	R157 On 06-November-14			Bond Future	7.04	107.3134	7.0407	107.3134	0.00
30/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	43	0	43	0	0.00
30/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	42	0	42	0	0.00
30/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	44	0	44	0	0.00
30/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	747	1	747	1	0.00
30/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	762	1	762	1	0.00
30/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	754	1	754	1	0.00
30/06/2014	R157 On 05-February-15			Bond Future	7.42	108.9756	7.4164	108.9756	0.00
30/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	867	1	867	1	0.00
30/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	876	1	876	1	0.00
30/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	872	1	872	1	0.00
30/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	92	0	92	0	0.00
30/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	93	0	93	0	0.00
30/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	91	0	91	0	0.00
30/06/2014	R186 On 07-August-14			Bond Future	8.35	117.9864	8.3481	117.9864	48,910.00
30/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	395	0	395	0	105.00
30/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1187	1	1187	1	0.00
30/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1265	1	1265	1	0.00
30/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1040	1	1040	1	1,200.00
30/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1226	1	1226	1	0.00
30/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	6956	7	6956	7	0.00
30/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	1797	2	1797	2	0.00
30/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	3350	3	3350	3	0.00
30/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	44	0	44	0	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4871	5	4871	5	0.00
30/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	3397	3	3397	3	0.00
30/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	1589	2	1589	2	0.00
30/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	1681	2	1681	2	0.00
30/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	40	0	40	0	2,100.00
30/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	1634	2	1634	2	0.00
30/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	1876	2	1876	2	0.00
30/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1106	1	1106	1	105.00
30/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	421	0	421	0	1,000.00
30/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	163	0	163	0	840.00
30/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	6629	7	6629	7	0.00
30/06/2014	R186 On 06-November-14			Bond Future	8.43	119.7509	8.4274	119.7509	103.00
30/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6780	7	6780	7	0.00
30/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1823	2	1823	2	0.00
30/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	1886	2	1886	2	0.00
30/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1854	2	1854	2	0.00
30/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4187	4	4187	4	0.00
30/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4134	4	4134	4	0.00
30/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	4241	4	4241	4	0.00
30/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	842	1	842	1	2,010.00
30/06/2014	R186 On 05-February-15			Bond Future	8.50	116.3099	8.5036	116.3099	0.00
30/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4869	5	4869	5	0.00
30/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	4915	5	4915	5	0.00
30/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	6098	6	6098	6	0.00
30/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4822	5	4822	5	0.00
30/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	2892	3	2892	3	0.00
30/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	2859	3	2859	3	0.00
30/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2163	2	2163	2	9,600.00
30/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	2924	3	2924	3	0.00
30/06/2014	R197 On 07-August-14			Bond Future	287.51	287.2740	287.5051	287.2740	905.00
30/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	17505	17	17505	17	0.00
30/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	17495	17	17495	17	0.00
30/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	17515	17	17515	17	0.00
30/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R197 On 06-November-14			Bond Future	291.84	291.6056	291.8370	291.6056	0.00
30/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	6837	7	6837	7	0.00
30/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	6847	7	6847	7	0.00
30/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	6827	7	6827	7	0.00
30/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R201 On 07-August-14			Bond Future	5.98	102.1876	5.9832	102.1876	0.00
30/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	43	0	43	0	0.00
30/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	45	0	45	0	0.00
30/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	44	0	44	0	0.00
30/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	292	0	292	0	0.00
30/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	290	0	290	0	0.00
30/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	287	0	287	0	0.00
30/06/2014	R202 On 07-August-14			Bond Future	229.86	229.8481	229.8569	229.8481	44,627.00
30/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	21871	22	21871	22	0.00
30/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	21851	22	21851	22	0.00
30/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	21861	22	21861	22	0.00
30/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	4	0	4	0	0.00
30/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	4	0	4	0	0.00
30/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	4	0	4	0	0.00
30/06/2014	R202 On 06-November-14			Bond Future	233.32	233.3137	233.3201	233.3137	0.00
30/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	6330	6	6330	6	0.00
30/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	6320	6	6320	6	0.00
30/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	6310	6	6310	6	0.00
30/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R203 On 07-August-14			Bond Future	7.36	105.8197	7.3626	105.8197	24,351.00
30/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	340	0	340	0	0.00
30/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	328	0	328	0	0.00
30/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	33	0	33	0	46.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	316	0	316	0	0.00
30/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	501	0	501	0	0.00
30/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	486	0	486	0	0.00
30/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	517	1	517	1	0.00
30/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1490	1	1490	1	0.00
30/06/2014	R203 On 06-November-14			Bond Future	7.50	103.2392	7.4951	103.2392	200.00
30/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	261	0	261	0	14.00
30/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	183	0	183	0	45.00
30/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	193	0	193	0	0.00
30/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	188	0	188	0	0.00
30/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1585	2	1585	2	0.00
30/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	1871	2	1871	2	0.00
30/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	1829	2	1829	2	0.00
30/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	1850	2	1850	2	0.00
30/06/2014	R203 On 05-February-15			Bond Future	7.64	104.8379	7.6359	104.8379	0.00
30/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	1060	1	1060	1	55.00
30/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	2052	2	2052	2	0.00
30/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	2034	2	2034	2	0.00
30/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	2069	2	2069	2	0.00
30/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	403	0	403	0	0.00
30/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	397	0	397	0	0.00
30/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	934	1	934	1	0.00
30/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	408	0	408	0	0.00
30/06/2014	R204 On 07-August-14			Bond Future	7.61	102.5624	7.6144	102.5624	14,506.00
30/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	313	0	313	0	0.00
30/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	326	0	326	0	0.00
30/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	928	1	928	1	0.00
30/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	300	0	300	0	0.00
30/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	320	0	320	0	530.00
30/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	945	1	945	1	0.00
30/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	921	1	921	1	0.00
30/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	896	1	896	1	0.00
30/06/2014	R204 On 06-November-14			Bond Future	7.73	104.0962	7.7262	104.0962	200.00
30/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	237	0	237	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
30/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	243	0	243	0	0.00
30/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1608	2	1608	2	0.00
30/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	230	0	230	0	0.00
30/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	2807	3	2807	3	0.00
30/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	694	1	694	1	1,270.00
30/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	2837	3	2837	3	0.00
30/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	2778	3	2778	3	0.00
30/06/2014	R204 On 05-February-15			Bond Future	7.84	101.6735	7.8377	101.6735	0.00
30/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2224	2	2224	2	0.00
30/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2203	2	2203	2	0.00
30/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2246	2	2246	2	0.00
30/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	868	1	868	1	0.00
30/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	879	1	879	1	0.00
30/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	891	1	891	1	0.00
30/06/2014	R207 On 07-August-14			Bond Future	7.85	97.9894	7.8458	97.9894	33,961.00
30/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	417	0	417	0	0.00
30/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	432	0	432	0	0.00
30/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	448	0	448	0	0.00
30/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1059	1	1059	1	0.00
30/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1032	1	1032	1	0.00
30/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1087	1	1087	1	0.00
30/06/2014	R207 On 06-November-14			Bond Future	7.95	99.4551	7.9474	99.4551	100.00
30/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	429	0	429	0	0.00
30/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	448	0	448	0	0.00
30/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	438	0	438	0	0.00
30/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	2961	3	2961	3	0.00
30/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	2928	3	2928	3	0.00
30/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	2896	3	2896	3	0.00
30/06/2014	R207 On 05-February-15			Bond Future	8.05	97.3540	8.0493	97.3540	0.00
30/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2792	3	2792	3	0.00
30/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2843	3	2843	3	0.00
30/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2818	3	2818	3	0.00
30/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1068	1	1068	1	0.00
30/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1055	1	1055	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
30/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1081	1	1081	1	0.00
30/06/2014	R207 On 07-May-15			Bond Future	8.13	99.0145	8.1273	99.0145	0.00
30/06/2014	R207 On 07-May-15	8.25	Call	Bond Future	2404	2	2404	2	0.00
30/06/2014	R207 On 07-May-15	7.73	Call	Bond Future	1470	1	1470	1	66.00
30/06/2014	R207 On 07-May-15	8.26	Call	Bond Future	2425	2	2425	2	0.00
30/06/2014	R207 On 07-May-15	8.24	Call	Bond Future	2383	2	2383	2	0.00
30/06/2014	R207 On 07-May-15	8.26	Put	Bond Future	1928	2	1928	2	0.00
30/06/2014	R207 On 07-May-15	7.73	Put	Bond Future	2974	3	2974	3	0.00
30/06/2014	R207 On 07-May-15	8.25	Put	Bond Future	1945	2	1945	2	0.00
30/06/2014	R207 On 07-May-15	8.24	Put	Bond Future	1962	2	1962	2	0.00
30/06/2014	R208 On 07-August-14			Bond Future	8.01	96.1054	8.0068	96.1054	16,437.00
30/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	384	0	384	0	0.00
30/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1626	2	1626	2	0.00
30/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	369	0	369	0	0.00
30/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	400	0	400	0	0.00
30/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	307	0	307	0	630.00
30/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1398	1	1398	1	0.00
30/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1364	1	1364	1	0.00
30/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1433	1	1433	1	0.00
30/06/2014	R208 On 06-November-14			Bond Future	8.10	94.1447	8.1032	94.1447	100.00
30/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	458	0	458	0	0.00
30/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	479	0	479	0	0.00
30/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	468	0	468	0	0.00
30/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2679	3	2679	3	0.00
30/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	3606	4	3606	4	0.00
30/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	834	1	834	1	1,520.00
30/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	3645	4	3645	4	0.00
30/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	3568	4	3568	4	0.00
30/06/2014	R208 On 05-February-15			Bond Future	8.20	95.6026	8.1978	95.6026	0.00
30/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2796	3	2796	3	0.00
30/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2851	3	2851	3	0.00
30/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2824	3	2824	3	0.00
30/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1479	1	1479	1	0.00
30/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1462	1	1462	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
30/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1445	1	1445	1	0.00
30/06/2014	R209 On 07-August-14			Bond Future	8.97	76.4929	8.9745	76.4929	27,051.00
30/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1616	2	1616	2	0.00
30/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1658	2	1658	2	0.00
30/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1701	2	1701	2	0.00
30/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1060	1	1060	1	0.00
30/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1125	1	1125	1	0.00
30/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1092	1	1092	1	0.00
30/06/2014	R209 On 06-November-14			Bond Future	9.05	74.4905	9.0464	74.4905	100.00
30/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	7238	7	7238	7	0.00
30/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4718	5	4718	5	0.00
30/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2458	3	2458	3	2,050.00
30/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	7501	8	7501	8	0.00
30/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6974	7	6974	7	0.00
30/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1198	1	1198	1	5,500.00
30/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2597	3	2597	3	0.00
30/06/2014	R209 On 06-November-14	9.25	Call	Bond Future	3606	4	3606	4	0.00
30/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2815	3	2815	3	2,050.00
30/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	5099	5	5099	5	0.00
30/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2669	3	2669	3	0.00
30/06/2014	R209 On 06-November-14	8.75	Call	Bond Future	1829	2	1829	2	2,200.00
30/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2633	3	2633	3	1,640.00
30/06/2014	R209 On 06-November-14	9.25	Put	Bond Future	2115	2	2115	2	2,200.00
30/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	700	1	700	1	2,050.00
30/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	5443	5	5443	5	0.00
30/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	642	1	642	1	1,640.00
30/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	585	1	585	1	2,050.00
30/06/2014	R209 On 06-November-14	8.75	Put	Bond Future	4087	4	4087	4	0.00
30/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	2979	3	2979	3	0.00
30/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3181	3	3181	3	0.00
30/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	2940	3	2940	3	0.00
30/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1460	1	1460	1	5,500.00
30/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	2788	3	2788	3	0.00
30/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1289	1	1289	1	907.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3019	3	3019	3	0.00
30/06/2014	R209 On 05-February-15			Bond Future	9.12	75.6442	9.1159	75.6442	0.00
30/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	4182	4	4182	4	0.00
30/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	4221	4	4221	4	0.00
30/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	4144	4	4144	4	0.00
30/06/2014	R209 On 05-February-15	9.00	Call	Bond Future	3272	3	3272	3	0.00
30/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3240	3	3240	3	0.00
30/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3174	3	3174	3	0.00
30/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3207	3	3207	3	0.00
30/06/2014	R209 On 05-February-15	9.00	Put	Bond Future	4131	4	4131	4	0.00
30/06/2014	R210 On 07-August-14			Bond Future	172.37	172.3638	172.3703	172.3638	618.00
30/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	13370	13	13370	13	0.00
30/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	13380	13	13380	13	0.00
30/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	13360	13	13360	13	0.00
30/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R210 On 06-November-14			Bond Future	172.93	172.9232	172.9281	172.9232	0.00
30/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	3938	4	3938	4	0.00
30/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	3918	4	3918	4	0.00
30/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	3928	4	3928	4	0.00
30/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R211 On 07-August-14			Bond Future	130.94	130.9689	130.9375	130.9689	390.00
30/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2947	3	2947	3	0.00
30/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2937	3	2937	3	0.00
30/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2927	3	2927	3	0.00
30/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R211 On 06-November-14			Bond Future	132.91	132.9439	132.9105	132.9439	0.00
30/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2920	3	2920	3	0.00
30/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2910	3	2910	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
30/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2900	3	2900	3	0.00
30/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R212 On 07-August-14			Bond Future	136.06	135.5868	136.0592	135.5868	20,029.00
30/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	7069	7	7069	7	0.00
30/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	7059	7	7059	7	0.00
30/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	7049	7	7049	7	0.00
30/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R212 On 06-November-14			Bond Future	138.11	137.6315	138.1094	137.6315	0.00
30/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	3099	3	3099	3	0.00
30/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	3109	3	3109	3	0.00
30/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	3119	3	3119	3	0.00
30/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R213 On 07-August-14			Bond Future	8.84	87.3461	8.8418	87.3461	24,963.00
30/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1358	1	1358	1	0.00
30/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1435	2	1435	2	0.00
30/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1396	1	1396	1	0.00
30/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	1297	1	1297	1	0.00
30/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	1334	1	1334	1	0.00
30/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	1371	1	1371	1	0.00
30/06/2014	R213 On 06-November-14			Bond Future	8.92	85.1115	8.9200	85.1115	0.00
30/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2480	3	2480	3	0.00
30/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2551	3	2551	3	0.00
30/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2515	3	2515	3	0.00
30/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3042	3	3042	3	0.00
30/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3001	3	3001	3	0.00
30/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3082	3	3082	3	0.00
30/06/2014	R213 On 05-February-15			Bond Future	9.00	86.4294	8.9969	86.4294	0.00
30/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4716	5	4716	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
30/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4634	5	4634	5	0.00
30/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4675	5	4675	5	0.00
30/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	2839	3	2839	3	0.00
30/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	2809	3	2809	3	0.00
30/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	2869	3	2869	3	0.00
30/06/2014	R214 On 07-August-14			Bond Future	9.05	77.4613	9.0487	77.4613	6,032.00
30/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3992	4	3992	4	0.00
30/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	4115	4	4115	4	0.00
30/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	4054	4	4054	4	0.00
30/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	268	0	268	0	0.00
30/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	289	0	289	0	0.00
30/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	279	0	279	0	0.00
30/06/2014	R214 On 06-November-14			Bond Future	9.12	75.3318	9.1203	75.3318	0.00
30/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	3242	3	3242	3	2,500.00
30/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	5238	5	5238	5	0.00
30/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	5287	5	5287	5	0.00
30/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	5337	5	5337	5	0.00
30/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	6049	6	6049	6	0.00
30/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	2628	3	2628	3	0.00
30/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1072	1	1072	1	2,500.00
30/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1359	1	1359	1	0.00
30/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1339	1	1339	1	0.00
30/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1381	1	1381	1	0.00
30/06/2014	R214 On 05-February-15			Bond Future	9.19	76.4983	9.1906	76.4983	0.00
30/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	5195	5	5195	5	0.00
30/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	5152	5	5152	5	0.00
30/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	5109	5	5109	5	0.00
30/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	2845	3	2845	3	0.00
30/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	2815	3	2815	3	0.00
30/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	2875	3	2875	3	0.00
30/06/2014	R248 On 07-August-14			Bond Future	9.11	100.1055	9.1147	100.1055	13,550.00
30/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	5132	5	5132	5	0.00
30/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	5223	5	5223	5	0.00
30/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	5041	5	5041	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
30/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R248 On 06-November-14			Bond Future	9.19	97.1765	9.1885	97.1765	0.00
30/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	5025	5	5025	5	0.00
30/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	5205	5	5205	5	0.00
30/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	5115	5	5115	5	0.00
30/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R248 On 05-February-15			Bond Future	9.26	98.6813	9.2612	98.6813	0.00
30/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	2285	2	2285	2	0.00
30/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	2378	2	2378	2	0.00
30/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	2191	2	2191	2	0.00
30/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00