



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 07/04/2014 To: 07/04/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	2025 On 08-May-14			Bond Future	113.63	113.2889	113.6311	113.2889	0.00
07/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	2621	2	3	2	0.00
07/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	2641	2	3	2	0.00
07/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	2631	2	3	2	0.00
07/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2025 On 07-August-14			Bond Future	114.17	113.8271	114.1731	113.8271	0.00
07/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	5183	5	5	5	0.00
07/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	5163	5	5	5	0.00
07/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	5173	5	5	5	0.00
07/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2030 On 08-May-14			Bond Future	8.81	95.2495	95.3789	95.2495	1,991.00
07/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	1473	1	1	1	0.00
07/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	1394	1	1	1	0.00
07/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	1551	1	2	1	0.00
07/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2030 On 07-August-14			Bond Future	8.90	92.6301	92.7604	92.6301	0.00
07/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	691	1	1	1	0.00
07/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	847	1	1	1	0.00
07/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	769	1	1	1	0.00
07/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2030 On 06-November-14			Bond Future	8.98	94.0471	94.1785	94.0471	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	85	0	0	0	0.00
07/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	240	0	0	0	0.00
07/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	162	0	0	0	0.00
07/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2037 On 08-May-14			Bond Future	9.00	97.5432	97.5519	97.5432	5,914.00
07/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	3306	3	3	3	0.00
07/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	3480	3	3	3	0.00
07/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	3393	3	3	3	0.00
07/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2037 On 07-August-14			Bond Future	9.08	94.7068	94.7145	94.7068	3,280.00
07/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
07/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
07/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
07/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	403	0	0	0	0.00
07/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	311	0	0	0	0.00
07/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	220	0	0	0	0.00
07/04/2014	2037 On 06-November-14			Bond Future	9.16	96.0387	96.0457	96.0387	0.00
07/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	4590	5	5	5	0.00
07/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	4672	5	5	5	0.00
07/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	4755	5	5	5	0.00
07/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2038 On 08-May-14			Bond Future	114.02	114.0089	114.0229	114.0089	367.00
07/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	5023	5	5	5	0.00
07/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	5013	5	5	5	0.00
07/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	5033	5	5	5	0.00
07/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2038 On 07-August-14			Bond Future	114.43	114.4168	114.4299	114.4168	0.00
07/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	8420	8	8	8	0.00
07/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	8430	8	8	8	0.00
07/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	8440	8	8	8	0.00
07/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2046 On 08-May-14			Bond Future	110.26	110.2472	110.2612	110.2472	5,218.00
07/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	5911	6	6	6	0.00
07/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	5901	6	6	6	0.00
07/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	5921	6	6	6	0.00
07/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2046 On 07-August-14			Bond Future	111.88	111.8677	111.8806	111.8677	0.00
07/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	7441	7	7	7	0.00
07/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	7431	7	7	7	0.00
07/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	7451	7	7	7	0.00
07/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2046 On 06-November-14			Bond Future	112.26	112.2490	112.2610	112.2490	0.00
07/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	7831	8	8	8	0.00
07/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	7811	8	8	8	0.00
07/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	7821	8	8	8	0.00
07/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2050 On 08-May-14			Bond Future	119.13	119.1159	119.1309	119.1159	900.00
07/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	4141	4	4	4	0.00
07/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	4121	4	4	4	0.00
07/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	4131	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2050 On 07-August-14			Bond Future	119.47	119.4590	119.4728	119.4590	0.00
07/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	7473	7	7	7	0.00
07/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	7483	7	7	7	0.00
07/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	7463	7	7	7	0.00
07/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	AL12 On 08-May-14			Index Future	487.36	486.6840	487.3610	486.6840	0.00
07/04/2014	AL12 On 07-August-14			Index Future	494.46	493.7770	494.4550	493.7770	0.00
07/04/2014	AL12 On 06-November-14			Index Future	502.00	501.3240	502.0040	501.3240	0.00
07/04/2014	AL37 On 08-May-14			Index Future	413.03	412.5850	413.0260	412.5850	0.00
07/04/2014	AL37 On 07-August-14			Index Future	419.04	418.5990	419.0370	418.5990	0.00
07/04/2014	AL7T On 08-May-14			Index Future	486.84	485.5870	486.8350	485.5870	1.00
07/04/2014	AL7T On 07-August-14			Index Future	493.92	492.6640	493.9200	492.6640	0.00
07/04/2014	ALBI On 08-May-14			Index Future	443.87	443.3130	443.8720	443.3130	704.00
07/04/2014	ALBI On 07-August-14			Index Future	450.33	449.7740	450.3320	449.7740	0.00
07/04/2014	ALBI On 06-November-14			Index Future	457.21	456.6480	457.2080	456.6480	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2014	EL28 On 08-May-14			Bond Future	118.23	117.7997	118.2350	117.7997	0.00
07/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	4245	4	4	4	0.00
07/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	4225	4	4	4	0.00
07/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	4235	4	4	4	0.00
07/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	EL28 On 07-August-14			Bond Future	119.97	119.5313	119.9716	119.5313	0.00
07/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	5962	6	6	6	0.00
07/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	5972	6	6	6	0.00
07/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	5982	6	6	6	0.00
07/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	ES33 On 08-May-14			Bond Future	9.60	82.8106	82.8567	82.8106	6,292.00
07/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
07/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
07/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
07/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	394	0	0	0	0.00
07/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	470	1	0	1	0.00
07/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	319	0	0	0	0.00
07/04/2014	ES33 On 07-August-14			Bond Future	9.70	83.9094	83.9552	83.9094	0.00
07/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3255	3	3	3	0.00
07/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3186	3	3	3	0.00
07/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3117	3	3	3	0.00
07/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
07/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
07/04/2014	ES33 On 06-November-14			Bond Future	9.80	81.4088	81.4546	81.4088	0.00
07/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3422	3	3	3	0.00
07/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3490	3	3	3	0.00
07/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3557	4	4	4	0.00
07/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
07/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
07/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
07/04/2014	GOVI On 08-May-14			GOVI	442.52	441.9630	442.5190	441.9630	315.00
07/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	5090	0	1	0	0.00
07/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	5190	0	1	0	0.00
07/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	5290	0	1	0	0.00
07/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
07/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
07/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
07/04/2014	GOVI On 07-August-14			GOVI	448.96	448.4040	448.9590	448.4040	220.00
07/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
07/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
07/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
07/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	110310	12	11	12	0.00
07/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	110510	12	11	12	0.00
07/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	110410	12	11	12	0.00
07/04/2014	GOVI On 06-November-14			GOVI	455.81	455.2570	455.8140	455.2570	0.00
07/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	68240	6	7	6	0.00
07/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	68040	6	7	6	0.00
07/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	68140	6	7	6	0.00
07/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
07/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
07/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
07/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/04/2014	IGOV On 08-May-14			Index Future	206.54	205.7500	206.5360	205.7500	1,266.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	IGOV On 07-August-14			Index Future	209.57	208.7740	209.5670	208.7740	90.00
07/04/2014	IGOV On 06-November-14			Index Future	212.79	211.9890	212.7920	211.9890	0.00
07/04/2014	ILBI On 08-May-14			Index Future	559.68	557.6910	559.6760	557.6910	0.00
07/04/2014	ILBI On 07-August-14			Index Future	567.74	565.7270	567.7380	565.7270	210.00
07/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/04/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.73	94.2600	94.2700	94.2600	0.00
07/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.78	94.2100	94.2200	94.2100	2,000.00
07/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.96	94.0100	94.0400	94.0100	2,000.00
07/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.01	93.9600	93.9900	93.9600	1,500.00
07/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.20	93.7600	93.8000	93.7600	700.00
07/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.25	93.7000	93.7500	93.7000	1,000.00
07/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.70	93.2700	93.3000	93.2700	0.00
07/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.00	92.9500	93.0000	92.9500	2,850.00
07/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.27	92.6800	92.7300	92.6800	5,000.00
07/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.48	92.4600	92.5200	92.4600	0.00
07/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.67	92.2800	92.3300	92.2800	0.00
07/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.84	92.1000	92.1600	92.1000	0.00
07/04/2014	R023 On 08-May-14			Bond Future	8.28	98.0422	98.2934	98.0422	12,906.00
07/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	87	0	0	0	0.00
07/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	92	0	0	0	0.00
07/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	83	0	0	0	0.00
07/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	4226	4	4	4	0.00
07/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	4285	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	4344	5	4	5	0.00
07/04/2014	R023 On 07-August-14			Bond Future	8.37	99.3598	99.6139	99.3598	0.00
07/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2661	3	3	3	0.00
07/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2726	3	3	3	0.00
07/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2693	3	3	3	0.00
07/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	1916	2	2	2	0.00
07/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	1968	2	2	2	0.00
07/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	1941	2	2	2	0.00
07/04/2014	R023 On 06-November-14			Bond Future	8.46	96.9589	97.2161	96.9589	0.00
07/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3508	3	4	3	0.00
07/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3539	3	4	3	0.00
07/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	3477	3	3	3	0.00
07/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2731	3	3	3	0.00
07/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2706	3	3	3	0.00
07/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2757	3	3	3	0.00
07/04/2014	R157 On 08-May-14			Bond Future	6.80	110.5757	110.5786	110.5757	22,769.00
07/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2175	2	2	2	0.00
07/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2189	2	2	2	0.00
07/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2161	2	2	2	0.00
07/04/2014	R157 On 07-August-14			Bond Future	7.02	112.1873	112.1891	112.1873	12,800.00
07/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	231	0	0	0	0.00
07/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	235	0	0	0	0.00
07/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	239	0	0	0	0.00
07/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	534	1	1	1	0.00
07/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	527	1	1	1	0.00
07/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	520	1	1	1	0.00
07/04/2014	R157 On 06-November-14			Bond Future	7.29	107.0888	107.0896	107.0888	0.00
07/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	96	0	0	0	0.00
07/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	94	0	0	0	0.00
07/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	97	0	0	0	0.00
07/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	1007	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	1021	1	1	1	0.00
07/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	1014	1	1	1	0.00
07/04/2014	R186 On 08-May-14			Bond Future	8.40	120.0276	120.2524	120.0276	51,619.00
07/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	5914	6	6	6	0.00
07/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	1601	2	2	2	1,000.00
07/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	2	0	0	0	0.00
07/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	3	0	0	0	0.00
07/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	2059	2	2	2	900.00
07/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	10778	11	11	11	0.00
07/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	2	0	0	0	0.00
07/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	3808	4	4	4	0.00
07/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	1041	1	1	1	10,000.00
07/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	7028	7	7	7	0.00
07/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	5187	5	5	5	0.00
07/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	37	0	0	0	1,933.00
07/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	3485	3	3	3	6,000.00
07/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	11778	12	12	12	0.00
07/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	1595	2	2	2	0.00
07/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	1204	1	1	1	1,933.00
07/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	11876	12	12	12	0.00
07/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	141	0	0	0	1,500.00
07/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	214	0	0	0	400.00
07/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	8083	8	8	8	0.00
07/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	2326	3	2	3	0.00
07/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	545	1	1	1	0.00
07/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	11973	12	12	12	0.00
07/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	457	1	0	1	900.00
07/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	72	0	0	0	10,000.00
07/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	5	0	0	0	6,000.00
07/04/2014	R186 On 07-August-14			Bond Future	8.49	116.4837	116.7105	116.4837	100.00
07/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	2481	2	2	2	0.00
07/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	2551	2	3	2	0.00
07/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	2516	2	3	2	0.00
07/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	5326	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	4030	4	4	4	0.00
07/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	4129	4	4	4	0.00
07/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	4079	4	4	4	0.00
07/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1772	2	2	2	840.00
07/04/2014	R186 On 06-November-14			Bond Future	8.56	118.2650	118.4942	118.2650	0.00
07/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	7251	7	7	7	0.00
07/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2870	3	3	3	0.00
07/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2933	3	3	3	0.00
07/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2901	3	3	3	0.00
07/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	6366	7	6	7	0.00
07/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	6420	7	6	7	0.00
07/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	6312	6	6	6	0.00
07/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2446	3	2	3	2,010.00
07/04/2014	R197 On 08-May-14			Bond Future	281.84	280.2816	281.8419	280.2816	1,912.00
07/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	31832	30	32	30	0.00
07/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	31852	30	32	30	0.00
07/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	31842	30	32	30	0.00
07/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R197 On 07-August-14			Bond Future	280.16	278.5813	280.1616	278.5813	0.00
07/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	10162	9	10	9	0.00
07/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	10172	9	10	9	0.00
07/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	10152	9	10	9	0.00
07/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R201 On 08-May-14			Bond Future	6.35	104.8329	104.8311	104.8329	0.00
07/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	970	1	1	1	0.00
07/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	958	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	964	1	1	1	0.00
07/04/2014	R201 On 07-August-14			Bond Future	6.64	101.9497	101.9468	101.9497	0.00
07/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	70	0	0	0	0.00
07/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	69	0	0	0	0.00
07/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	69	0	0	0	0.00
07/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	552	1	1	1	0.00
07/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	549	1	1	1	0.00
07/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	547	1	1	1	0.00
07/04/2014	R202 On 08-May-14			Bond Future	219.50	218.8216	219.4951	218.8216	44,663.00
07/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	5529	5	6	5	0.00
07/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	5536	5	6	5	0.00
07/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	5544	5	6	5	0.00
07/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	1041	1	1	1	0.00
07/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	1044	1	1	1	0.00
07/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	1039	1	1	1	0.00
07/04/2014	R202 On 07-August-14			Bond Future	219.63	218.9467	219.6276	218.9467	0.00
07/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	12998	12	13	12	0.00
07/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	12989	12	13	12	0.00
07/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	12981	12	13	12	0.00
07/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	1362	2	1	2	0.00
07/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	1364	2	1	2	0.00
07/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	1360	2	1	2	0.00
07/04/2014	R203 On 08-May-14			Bond Future	7.61	103.1475	103.1676	103.1475	16,949.00
07/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	26	0	0	0	29.00
07/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	289	0	0	0	16.00
07/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5673	6	6	6	0.00
07/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	903	1	1	1	0.00
07/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5610	6	6	6	0.00
07/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2313	2	2	2	0.00
07/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5642	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	R203 On 07-August-14			Bond Future	7.76	104.6508	104.6701	104.6508	0.00
07/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	505	1	1	1	0.00
07/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	497	1	0	1	0.00
07/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	488	0	0	0	0.00
07/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	202	0	0	0	46.00
07/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1766	2	2	2	0.00
07/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1747	2	2	2	0.00
07/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1785	2	2	2	0.00
07/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2755	3	3	3	0.00
07/04/2014	R203 On 06-November-14			Bond Future	7.92	102.0867	102.1053	102.0867	0.00
07/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	437	0	0	0	14.00
07/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	361	0	0	0	45.00
07/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	371	0	0	0	0.00
07/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	366	0	0	0	0.00
07/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2839	3	3	3	0.00
07/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	3127	3	3	3	0.00
07/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	3085	3	3	3	0.00
07/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	3106	3	3	3	0.00
07/04/2014	R203 On 05-February-15			Bond Future	8.09	103.7075	103.7235	103.7075	0.00
07/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	1072	1	1	1	55.00
07/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1835	2	2	2	0.00
07/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1822	2	2	2	0.00
07/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1849	2	2	2	0.00
07/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1244	1	1	1	0.00
07/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1234	1	1	1	0.00
07/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	2003	2	2	2	0.00
07/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1253	1	1	1	0.00
07/04/2014	R204 On 08-May-14			Bond Future	7.84	103.6834	103.7285	103.6834	30,909.00
07/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	7185	7	7	7	0.00
07/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	7102	7	7	7	0.00
07/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	7144	7	7	7	0.00

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07/04/2014	R204 On 07-August-14			Bond Future	7.98	101.1616	101.2062	101.1616	200.00
07/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	1030	1	1	1	0.00
07/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	616	1	1	1	0.00
07/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	595	1	1	1	0.00
07/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	606	1	1	1	0.00
07/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1745	2	2	2	530.00
07/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2563	3	3	3	0.00
07/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2510	3	3	3	0.00
07/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2536	3	3	3	0.00
07/04/2014	R204 On 06-November-14			Bond Future	8.10	102.7085	102.7529	102.7085	0.00
07/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	487	0	0	0	0.00
07/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	494	0	0	0	0.00
07/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1617	2	2	2	0.00
07/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	480	0	0	0	0.00
07/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4366	4	4	4	0.00
07/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	2010	2	2	2	1,270.00
07/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	4337	4	4	4	0.00
07/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4395	4	4	4	0.00
07/04/2014	R207 On 08-May-14			Bond Future	8.06	98.6249	98.7207	98.6249	20,188.00
07/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	8589	9	9	9	0.00
07/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	8637	9	9	9	0.00
07/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8540	9	9	9	0.00
07/04/2014	R207 On 07-August-14			Bond Future	8.18	96.4212	96.5174	96.4212	100.00
07/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	788	1	1	1	0.00
07/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	802	1	1	1	0.00
07/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	815	1	1	1	0.00
07/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2862	3	3	3	0.00
07/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2892	3	3	3	0.00
07/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2832	3	3	3	0.00
07/04/2014	R207 On 06-November-14			Bond Future	8.30	97.8959	97.9926	97.8959	0.00
07/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	750	1	1	1	0.00

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07/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	770	1	1	1	0.00
07/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	760	1	1	1	0.00
07/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4705	5	5	5	0.00
07/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4673	5	5	5	0.00
07/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4641	5	5	5	0.00
07/04/2014	R208 On 08-May-14			Bond Future	8.16	93.2777	93.4850	93.2777	11,697.00
07/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	9837	10	10	10	0.00
07/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	9725	10	10	10	0.00
07/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	9781	10	10	10	0.00
07/04/2014	R208 On 07-August-14			Bond Future	8.26	94.6372	94.8465	94.6372	100.00
07/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	969	1	1	1	0.00
07/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	1921	2	2	2	0.00
07/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	953	1	1	1	0.00
07/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	985	1	1	1	0.00
07/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1841	2	2	2	630.00
07/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	3222	3	3	3	0.00
07/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	3189	3	3	3	0.00
07/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	3256	3	3	3	0.00
07/04/2014	R208 On 06-November-14			Bond Future	8.37	92.6853	92.8969	92.6853	0.00
07/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	894	1	1	1	0.00
07/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	916	1	1	1	0.00
07/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	905	1	1	1	0.00
07/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2812	3	3	3	0.00
07/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	5270	5	5	5	0.00
07/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	2194	2	2	2	1,520.00
07/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	5308	5	5	5	0.00
07/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	5233	5	5	5	0.00
07/04/2014	R209 On 08-May-14			Bond Future	8.92	75.1541	75.1989	75.1541	25,078.00
07/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	5260	5	5	5	0.00
07/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	19	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	18	0	0	0	0.00
07/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	4466	4	4	4	0.00
07/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	17	0	0	0	0.00
07/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	6637	7	7	7	0.00
07/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	6008	6	6	6	0.00
07/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	426	0	0	0	640.00
07/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	1840	2	2	2	640.00
07/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	8851	9	9	9	0.00
07/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	165	0	0	0	883.00
07/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	9030	9	9	9	0.00
07/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	8941	9	9	9	0.00
07/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	267	0	0	0	640.00
07/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1259	1	1	1	0.00
07/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	3762	4	4	4	0.00
07/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	103	0	0	0	7,262.00
07/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	68	0	0	0	10,000.00
07/04/2014	R209 On 07-August-14			Bond Future	9.00	76.2494	76.2941	76.2494	100.00
07/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	3323	3	3	3	0.00
07/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	3362	3	3	3	0.00
07/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	3284	3	3	3	0.00
07/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	2888	3	3	3	0.00
07/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	2960	3	3	3	0.00
07/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	2924	3	3	3	0.00
07/04/2014	R209 On 06-November-14			Bond Future	9.07	74.2682	74.3129	74.2682	0.00
07/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	3952	4	4	4	0.00
07/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3986	4	4	4	0.00
07/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	4022	4	4	4	0.00
07/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	4518	5	5	5	0.00
07/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4438	4	4	4	0.00
07/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4477	5	4	5	0.00
07/04/2014	R210 On 08-May-14			Bond Future	164.21	163.6129	164.2124	163.6129	719.00
07/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	4212	4	4	4	0.00
07/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	4202	4	4	4	0.00
07/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	4222	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R210 On 07-August-14			Bond Future	166.62	166.0176	166.6241	166.0176	0.00
07/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	7624	7	8	7	0.00
07/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	7614	7	8	7	0.00
07/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	7634	7	8	7	0.00
07/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R211 On 08-May-14			Bond Future	127.67	127.6617	127.6734	127.6617	390.00
07/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2327	2	2	2	0.00
07/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2337	2	2	2	0.00
07/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2317	2	2	2	0.00
07/04/2014	R211 On 07-August-14			Bond Future	127.98	127.9737	127.9843	127.9737	0.00
07/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	16	0	0	0	0.00
07/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	26	0	0	0	0.00
07/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	6	0	0	0	0.00
07/04/2014	R212 On 08-May-14			Bond Future	133.11	132.2070	133.1075	132.2070	21,797.00
07/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	1108	0	1	0	0.00
07/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	1098	0	1	0	0.00
07/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	1118	0	1	0	0.00
07/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R212 On 07-August-14			Bond Future	133.35	132.4331	133.3455	132.4331	0.00
07/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	4355	3	4	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
07/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	4335	3	4	3	0.00
07/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	4345	3	4	3	0.00
07/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R213 On 08-May-14			Bond Future	8.77	85.8182	85.9419	85.8182	21,707.00
07/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	10	0	0	0	0.00
07/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	9	0	0	0	0.00
07/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	10	0	0	0	0.00
07/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	9370	9	9	9	0.00
07/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	9459	10	9	10	0.00
07/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	9281	9	9	9	0.00
07/04/2014	R213 On 07-August-14			Bond Future	8.85	87.0690	87.1935	87.0690	0.00
07/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	3037	3	3	3	0.00
07/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	3113	3	3	3	0.00
07/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	3075	3	3	3	0.00
07/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3095	3	3	3	0.00
07/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3057	3	3	3	0.00
07/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3133	3	3	3	0.00
07/04/2014	R213 On 06-November-14			Bond Future	8.93	84.8583	84.9840	84.8583	0.00
07/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	3864	4	4	4	0.00
07/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	3934	4	4	4	0.00
07/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	3899	4	4	4	0.00
07/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	4480	5	4	5	0.00
07/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	4520	5	5	5	0.00
07/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	4440	5	4	5	0.00
07/04/2014	R214 On 08-May-14			Bond Future	8.99	76.1897	76.2364	76.1897	5,055.00
07/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	1625	2	2	2	0.00
07/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	1585	2	2	2	0.00
07/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	1666	2	2	2	0.00
07/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	1526	2	2	2	0.00
07/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1487	2	1	2	0.00
07/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	1565	2	2	2	0.00

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07/04/2014	R214 On 07-August-14			Bond Future	9.06	77.2071	77.2536	77.2071	0.00
07/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	5461	5	5	5	0.00
07/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	5364	5	5	5	0.00
07/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	5412	5	5	5	0.00
07/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	1695	2	2	2	0.00
07/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	1742	2	2	2	0.00
07/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	1718	2	2	2	0.00
07/04/2014	R214 On 06-November-14			Bond Future	9.13	75.1005	75.1471	75.1005	0.00
07/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	6593	7	7	7	0.00
07/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	6638	7	7	7	0.00
07/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	6683	7	7	7	0.00
07/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	2767	3	3	3	0.00
07/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	2741	3	3	3	0.00
07/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	2793	3	3	3	0.00
07/04/2014	R248 On 08-May-14			Bond Future	9.07	98.2888	98.3487	98.2888	13,515.00
07/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
07/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	239	0	0	0	0.00
07/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	137	0	0	0	0.00
07/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	341	0	0	0	0.00
07/04/2014	R248 On 07-August-14			Bond Future	9.15	99.6001	99.6598	99.6001	0.00
07/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	4799	5	5	5	0.00
07/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	4890	5	5	5	0.00
07/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	4708	5	5	5	0.00
07/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R248 On 06-November-14			Bond Future	9.22	96.6981	96.7579	96.6981	0.00
07/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	4719	5	5	5	0.00
07/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	4899	5	5	5	0.00
07/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	4809	5	5	5	0.00
07/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
07/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
07/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00