



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 WEEKLY STATISTICS REPORT

FROM: 18/06/2014 TO: 18/06/2014

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	2025 On 07-August-14			Bond Future	116.92	116.8091	116.9225	116.8091	0.00
18/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	7933	8	8	8	0.00
18/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	7913	8	8	8	0.00
18/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	7923	8	8	8	0.00
18/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2025 On 06-November-14			Bond Future	118.69	118.5800	118.6933	118.5800	0.00
18/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1703	2	2	2	0.00
18/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1683	2	2	2	0.00
18/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1693	2	2	2	0.00
18/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2030 On 07-August-14			Bond Future	8.99	91.9024	92.0465	91.9024	4,308.00
18/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
18/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	133	0	0	0	0.00
18/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	55	0	0	0	0.00
18/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2030 On 07-August-14	8.99	Put	Bond Future	23	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
18/06/2014	2030 On 06-November-14			Bond Future	9.08	93.2850	93.4298	93.2850	0.00
18/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
18/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
18/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
18/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	663	1	1	1	0.00
18/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	586	1	1	1	0.00
18/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	509	1	1	1	0.00
18/06/2014	2030 On 05-February-15			Bond Future	9.16	90.7268	90.8718	90.7268	0.00
18/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	605	0	1	0	0.00
18/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	754	1	1	1	0.00
18/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	679	1	1	1	0.00
18/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2037 On 07-August-14			Bond Future	9.19	93.5988	93.7626	93.5988	10,102.00
18/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
18/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
18/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
18/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	1355	2	1	2	0.00
18/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	1263	1	1	1	0.00
18/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	1172	1	1	1	0.00
18/06/2014	2037 On 06-November-14			Bond Future	9.27	95.0070	95.1718	95.0070	0.00
18/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	3598	3	4	3	0.00
18/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	3763	4	4	4	0.00
18/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	3681	4	4	4	0.00
18/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2037 On 05-February-15			Bond Future	9.35	92.2251	92.3904	92.2251	0.00
18/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	1232	1	1	1	0.00
18/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	1402	1	1	1	0.00
18/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	1317	1	1	1	0.00
18/06/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2038 On 07-August-14			Bond Future	121.78	121.6598	121.7801	121.6598	725.00
18/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15770	16	16	16	0.00
18/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15780	16	16	16	0.00
18/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15790	16	16	16	0.00
18/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2038 On 06-November-14			Bond Future	123.62	123.5041	123.6245	123.5041	0.00
18/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3635	4	4	4	0.00
18/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3615	3	4	3	0.00
18/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3625	4	4	4	0.00
18/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2046 On 07-August-14			Bond Future	121.79	121.6688	121.7886	121.6688	5,218.00
18/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	17339	17	17	17	0.00
18/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	17349	17	17	17	0.00
18/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	17359	17	17	17	0.00
18/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2046 On 06-November-14			Bond Future	122.29	122.1676	122.2876	122.1676	0.00
18/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	17858	18	18	18	0.00
18/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17838	18	18	18	0.00
18/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17848	18	18	18	0.00
18/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2050 On 07-August-14			Bond Future	127.17	127.0439	127.1701	127.0439	2,720.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	15170	15	15	15	0.00
18/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	15180	15	15	15	0.00
18/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	15160	15	15	15	0.00
18/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2050 On 06-November-14			Bond Future	129.10	128.9696	129.0957	128.9696	0.00
18/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	3086	3	3	3	0.00
18/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	3096	3	3	3	0.00
18/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	3106	3	3	3	0.00
18/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	AL12 On 07-August-14			Index Future	490.83	490.0980	490.8340	490.0980	0.00
18/06/2014	AL12 On 06-November-14			Index Future	498.21	497.4620	498.2070	497.4620	0.00
18/06/2014	AL12 On 05-February-15			Index Future	505.93	505.1820	505.9300	505.1820	0.00
18/06/2014	AL37 On 07-August-14			Index Future	422.82	422.8480	422.8150	422.8480	0.00
18/06/2014	AL37 On 06-November-14			Index Future	429.17	429.2020	429.1660	429.2020	0.00
18/06/2014	AL7T On 07-August-14			Index Future	495.88	495.5710	495.8810	495.5710	1.00
18/06/2014	AL7T On 06-November-14			Index Future	503.33	503.0170	503.3290	503.0170	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
18/06/2014	ALBI On 07-August-14			Index Future	450.61	450.2970	450.6060	450.2970	646.00
18/06/2014	ALBI On 06-November-14			Index Future	457.37	457.0630	457.3740	457.0630	0.00
18/06/2014	ALBI On 05-February-15			Index Future	464.46	464.1560	464.4640	464.1560	0.00
18/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2014	EL28 On 07-August-14			Bond Future	123.98	123.8612	123.9831	123.8612	0.00
18/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9973	10	10	10	0.00
18/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9983	10	10	10	0.00
18/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9993	10	10	10	0.00
18/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	EL28 On 06-November-14			Bond Future	124.38	124.2574	124.3792	124.2574	0.00
18/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2379	2	2	2	0.00
18/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2389	2	2	2	0.00
18/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2369	2	2	2	0.00
18/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	ES33 On 07-August-14			Bond Future	9.82	83.0679	83.2412	83.0679	6,220.00
18/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2364	2	2	2	0.00
18/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2432	2	2	2	0.00
18/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2295	2	2	2	0.00
18/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
18/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
18/06/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2014	ES33 On 06-November-14			Bond Future	9.92	80.5322	80.7068	80.5322	0.00
18/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2566	2	3	2	0.00
18/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2634	2	3	2	0.00
18/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2701	3	3	3	0.00
18/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
18/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
18/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
18/06/2014	ES33 On 05-February-15			Bond Future	10.02	81.7831	81.9586	81.7831	0.00
18/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	0	0	0	0	0.00
18/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	0	0	0	0	0.00
18/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	0	0	0	0	0.00
18/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	168	0	0	0	0.00
18/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	98	0	0	0	0.00
18/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	238	0	0	0	0.00
18/06/2014	GOVI On 07-August-14			GOVI	449.64	449.4160	449.6430	449.4160	521.00
18/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
18/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
18/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
18/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	103470	11	10	11	0.00
18/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	103570	11	10	11	0.00
18/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	103670	11	10	11	0.00
18/06/2014	GOVI On 06-November-14			GOVI	456.40	456.1690	456.3970	456.1690	28.00
18/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	74070	7	7	7	0.00
18/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	73870	7	7	7	0.00
18/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	73970	7	7	7	0.00
18/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
18/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
18/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
18/06/2014	GOVI On 05-February-15			GOVI	463.47	463.2480	463.4720	463.2480	0.00
18/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	34820	3	3	3	0.00
18/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	34620	3	3	3	0.00
18/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	34720	3	3	3	0.00
18/06/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
18/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
18/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.21	143.0834	143.2130	143.0834	635.00
18/06/2014	IGOV On 07-August-14			Index Future	216.27	216.2050	216.2740	216.2050	1,267.00
18/06/2014	IGOV On 06-November-14			Index Future	219.55	219.4800	219.5490	219.4800	87.00
18/06/2014	IGOV On 05-February-15			Index Future	222.98	222.9120	222.9790	222.9120	0.00
18/06/2014	ILBI On 07-August-14			Index Future	586.94	586.3850	586.9400	586.3850	210.00
18/06/2014	ILBI On 06-November-14			Index Future	595.82	595.2580	595.8190	595.2580	0.00
18/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/06/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/06/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.80	94.2000	94.2000	94.2000	0.00
18/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.86	94.1400	94.1400	94.1400	545.00
18/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.04	93.9700	93.9600	93.9700	0.00
18/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.10	93.9100	93.9000	93.9100	1,000.00
18/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.26	93.7300	93.7400	93.7300	0.00
18/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.42	93.5700	93.5800	93.5700	0.00
18/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.50	93.4900	93.5000	93.4900	0.00
18/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.79	93.2200	93.2100	93.2200	2,850.00
18/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.10	92.9500	92.9000	92.9500	5,000.00
18/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.25	92.7700	92.7500	92.7700	0.00
18/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.42	92.6100	92.5800	92.6100	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
18/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.56	92.4600	92.4400	92.4600	0.00
18/06/2014	R023 On 07-August-14			Bond Future	8.30	100.0636	100.1439	100.0636	12,508.00
18/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	1824	2	2	2	0.00
18/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	1901	2	2	2	0.00
18/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	1862	2	2	2	0.00
18/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	692	1	1	1	0.00
18/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	712	1	1	1	0.00
18/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	672	1	1	1	0.00
18/06/2014	R023 On 06-November-14			Bond Future	8.39	97.6478	97.7278	97.6478	0.00
18/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	2700	3	3	3	0.00
18/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	2733	3	3	3	0.00
18/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	2767	3	3	3	0.00
18/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1557	2	2	2	0.00
18/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1534	2	2	2	0.00
18/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1580	2	2	2	0.00
18/06/2014	R023 On 05-February-15			Bond Future	8.49	99.1643	99.2434	99.1643	0.00
18/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3566	4	4	4	0.00
18/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3598	4	4	4	0.00
18/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3534	3	4	3	0.00
18/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	2112	2	2	2	0.00
18/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	2090	2	2	2	0.00
18/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	2135	2	2	2	0.00
18/06/2014	R157 On 07-August-14			Bond Future	6.86	112.3676	112.3578	112.3676	6,048.00
18/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	107	0	0	0	0.00
18/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	112	0	0	0	0.00
18/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	116	0	0	0	0.00
18/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	242	0	0	0	0.00
18/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	235	0	0	0	0.00
18/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	228	0	0	0	0.00
18/06/2014	R157 On 06-November-14			Bond Future	7.12	107.2447	107.2330	107.2447	0.00
18/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	41	0	0	0	0.00
18/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	40	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
18/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	42	0	0	0	0.00
18/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	808	1	1	1	0.00
18/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	823	1	1	1	0.00
18/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	815	1	1	1	0.00
18/06/2014	R157 On 05-February-15			Bond Future	7.52	108.9108	108.8965	108.9108	0.00
18/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	825	1	1	1	0.00
18/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	834	1	1	1	0.00
18/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	830	1	1	1	0.00
18/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	111	0	0	0	0.00
18/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	112	0	0	0	0.00
18/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	110	0	0	0	0.00
18/06/2014	R186 On 07-August-14			Bond Future	8.47	116.7730	116.8411	116.7730	48,317.00
18/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1021	1	1	1	0.00
18/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	374	0	0	0	105.00
18/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1083	1	1	1	0.00
18/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	903	1	1	1	1,200.00
18/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1052	1	1	1	0.00
18/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	6052	6	6	6	0.00
18/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	1510	2	2	2	0.00
18/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	2800	3	3	3	0.00
18/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	57	0	0	0	210.00
18/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4131	4	4	4	0.00
18/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	4400	4	4	4	0.00
18/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	2431	2	2	2	0.00
18/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	2538	3	3	3	0.00
18/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	160	0	0	0	2,100.00
18/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	2484	3	2	3	0.00
18/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	2763	3	3	3	0.00
18/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1843	2	2	2	105.00
18/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	896	1	1	1	1,000.00
18/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	447	0	0	0	840.00
18/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	7666	8	8	8	0.00
18/06/2014	R186 On 06-November-14			Bond Future	8.55	118.5288	118.5960	118.5288	103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6111	6	6	6	0.00
18/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1613	2	2	2	0.00
18/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	1670	2	2	2	0.00
18/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1641	2	2	2	0.00
18/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	5004	5	5	5	0.00
18/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4947	5	5	5	0.00
18/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	5062	5	5	5	0.00
18/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	1204	1	1	1	2,010.00
18/06/2014	R186 On 05-February-15			Bond Future	8.63	115.0741	115.1397	115.0741	0.00
18/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4466	4	4	4	0.00
18/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	4509	4	5	4	0.00
18/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	5602	6	6	6	0.00
18/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4424	4	4	4	0.00
18/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	3532	4	4	4	0.00
18/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	3496	4	3	4	0.00
18/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2710	3	3	3	9,600.00
18/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	3569	4	4	4	0.00
18/06/2014	R197 On 07-August-14			Bond Future	286.09	285.8203	286.0943	285.8203	905.00
18/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	16094	16	16	16	0.00
18/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	16084	16	16	16	0.00
18/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	16104	16	16	16	0.00
18/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R197 On 06-November-14			Bond Future	290.43	290.1529	290.4265	290.1529	0.00
18/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	5427	5	5	5	0.00
18/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	5437	5	5	5	0.00
18/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	5417	5	5	5	0.00
18/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R201 On 07-August-14			Bond Future	6.08	102.1515	102.1455	102.1515	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
18/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	49	0	0	0	0.00
18/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	51	0	0	0	0.00
18/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	50	0	0	0	0.00
18/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	334	0	0	0	0.00
18/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	331	0	0	0	0.00
18/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	329	0	0	0	0.00
18/06/2014	R202 On 07-August-14			Bond Future	229.25	229.0222	229.2456	229.0222	44,627.00
18/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	21275	21	21	21	0.00
18/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	21255	21	21	21	0.00
18/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	21265	21	21	21	0.00
18/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	19	0	0	0	0.00
18/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	19	0	0	0	0.00
18/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	19	0	0	0	0.00
18/06/2014	R202 On 06-November-14			Bond Future	232.72	232.4936	232.7172	232.4936	0.00
18/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	5727	6	6	6	0.00
18/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	5717	5	6	5	0.00
18/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	5707	5	6	5	0.00
18/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R203 On 07-August-14			Bond Future	7.43	105.5943	105.5788	105.5943	24,601.00
18/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	322	0	0	0	0.00
18/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	311	0	0	0	0.00
18/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	41	0	0	0	46.00
18/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	300	0	0	0	0.00
18/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	672	1	1	1	0.00
18/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	655	1	1	1	0.00
18/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	689	1	1	1	0.00
18/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1685	2	2	2	0.00
18/06/2014	R203 On 06-November-14			Bond Future	7.57	103.0189	103.0015	103.0189	200.00
18/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	253	0	0	0	14.00
18/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	179	0	0	0	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	188	0	0	0	0.00
18/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	184	0	0	0	0.00
18/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1759	2	2	2	0.00
18/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	2049	2	2	2	0.00
18/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	2006	2	2	2	0.00
18/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	2028	2	2	2	0.00
18/06/2014	R203 On 05-February-15			Bond Future	7.71	104.6189	104.5989	104.6189	0.00
18/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	997	1	1	1	55.00
18/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	1945	2	2	2	0.00
18/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	1928	2	2	2	0.00
18/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	1962	2	2	2	0.00
18/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	478	0	0	0	0.00
18/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	471	0	0	0	0.00
18/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	1053	1	1	1	0.00
18/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	484	0	0	0	0.00
18/06/2014	R204 On 07-August-14			Bond Future	7.68	102.3308	102.2702	102.3308	15,498.00
18/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	320	0	0	0	0.00
18/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	332	0	0	0	0.00
18/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	861	1	1	1	0.00
18/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	309	0	0	0	0.00
18/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	512	0	1	0	530.00
18/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	1213	1	1	1	0.00
18/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	1187	1	1	1	0.00
18/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	1161	1	1	1	0.00
18/06/2014	R204 On 06-November-14			Bond Future	7.80	103.8694	103.8063	103.8694	200.00
18/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	230	0	0	0	0.00
18/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	236	0	0	0	0.00
18/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1509	2	2	2	0.00
18/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	225	0	0	0	0.00
18/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	3056	3	3	3	0.00
18/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	849	1	1	1	1,270.00
18/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	3087	3	3	3	0.00
18/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	3026	3	3	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
18/06/2014	R204 On 05-February-15			Bond Future	7.92	101.4478	101.3813	101.4478	0.00
18/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2099	2	2	2	0.00
18/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2078	2	2	2	0.00
18/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2119	2	2	2	0.00
18/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	998	1	1	1	0.00
18/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	1010	1	1	1	0.00
18/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	1022	1	1	1	0.00
18/06/2014	R207 On 07-August-14			Bond Future	7.95	97.4792	97.5194	97.4792	30,770.00
18/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	387	0	0	0	0.00
18/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	400	0	0	0	0.00
18/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	414	0	0	0	0.00
18/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1459	1	1	1	0.00
18/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1429	1	1	1	0.00
18/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1489	2	1	2	0.00
18/06/2014	R207 On 06-November-14			Bond Future	8.05	98.9453	98.9846	98.9453	100.00
18/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	395	0	0	0	0.00
18/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	413	0	0	0	0.00
18/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	404	0	0	0	0.00
18/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	3358	3	3	3	0.00
18/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	3325	3	3	3	0.00
18/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	3291	3	3	3	0.00
18/06/2014	R207 On 05-February-15			Bond Future	8.16	96.8408	96.8784	96.8408	0.00
18/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2571	3	3	3	0.00
18/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2619	3	3	3	0.00
18/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2595	3	3	3	0.00
18/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1279	1	1	1	0.00
18/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1265	1	1	1	0.00
18/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1294	1	1	1	0.00
18/06/2014	R208 On 07-August-14			Bond Future	8.12	95.5137	95.5565	95.5137	16,437.00
18/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	359	0	0	0	0.00
18/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1388	1	1	1	0.00
18/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	372	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
18/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	346	0	0	0	0.00
18/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	599	1	1	1	630.00
18/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1866	2	2	2	0.00
18/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1902	2	2	2	0.00
18/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1939	2	2	2	0.00
18/06/2014	R208 On 06-November-14			Bond Future	8.22	93.5518	93.5937	93.5518	100.00
18/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	408	0	0	0	0.00
18/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	427	0	0	0	0.00
18/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	418	0	0	0	0.00
18/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2401	2	2	2	0.00
18/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	4086	4	4	4	0.00
18/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	4046	4	4	4	0.00
18/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	1086	1	1	1	1,520.00
18/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	4126	4	4	4	0.00
18/06/2014	R208 On 05-February-15			Bond Future	8.32	95.0049	95.0453	95.0049	0.00
18/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2571	3	3	3	0.00
18/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2621	3	3	3	0.00
18/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2596	3	3	3	0.00
18/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1789	2	2	2	0.00
18/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1770	2	2	2	0.00
18/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1751	2	2	2	0.00
18/06/2014	R209 On 07-August-14			Bond Future	9.11	75.2798	75.4497	75.2798	25,573.00
18/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1339	1	1	1	0.00
18/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1372	1	1	1	0.00
18/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1406	1	1	1	0.00
18/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1777	2	2	2	0.00
18/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1858	2	2	2	0.00
18/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1817	2	2	2	0.00
18/06/2014	R209 On 06-November-14			Bond Future	9.19	73.2654	73.4367	73.2654	100.00
18/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	6484	6	6	6	0.00
18/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4145	4	4	4	0.00
18/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2123	2	2	2	2,050.00
18/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	6735	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6236	6	6	6	0.00
18/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1024	1	1	1	5,500.00
18/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2246	2	2	2	0.00
18/06/2014	R209 On 06-November-14	9.25	Call	Bond Future	3139	3	3	3	0.00
18/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2437	2	2	2	2,050.00
18/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	4494	4	4	4	0.00
18/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2309	2	2	2	0.00
18/06/2014	R209 On 06-November-14	8.75	Call	Bond Future	1572	2	2	2	2,200.00
18/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2277	2	2	2	1,640.00
18/06/2014	R209 On 06-November-14	9.25	Put	Bond Future	2668	3	3	3	2,200.00
18/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	983	1	1	1	2,050.00
18/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	6290	6	6	6	0.00
18/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	909	1	1	1	1,640.00
18/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	840	1	1	1	2,050.00
18/06/2014	R209 On 06-November-14	8.75	Put	Bond Future	4850	5	5	5	0.00
18/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3645	4	4	4	0.00
18/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3867	4	4	4	0.00
18/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3601	4	4	4	0.00
18/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1907	2	2	2	5,500.00
18/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	3431	4	3	4	0.00
18/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1704	2	2	2	907.00
18/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3688	4	4	4	0.00
18/06/2014	R209 On 05-February-15			Bond Future	9.26	74.4034	74.5758	74.4034	0.00
18/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	3859	4	4	4	0.00
18/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	3895	4	4	4	0.00
18/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	3824	4	4	4	0.00
18/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3918	4	4	4	0.00
18/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3882	4	4	4	0.00
18/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3955	4	4	4	0.00
18/06/2014	R210 On 07-August-14			Bond Future	172.11	171.9466	172.1135	171.9466	618.00
18/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	13114	13	13	13	0.00
18/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	13124	13	13	13	0.00
18/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	13104	13	13	13	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
18/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R210 On 06-November-14			Bond Future	172.68	172.5136	172.6806	172.5136	0.00
18/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	3681	4	4	4	0.00
18/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	3691	4	4	4	0.00
18/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	3671	4	4	4	0.00
18/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R211 On 07-August-14			Bond Future	130.79	130.6715	130.7885	130.6715	390.00
18/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2799	3	3	3	0.00
18/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2789	3	3	3	0.00
18/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2779	3	3	3	0.00
18/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R211 On 06-November-14			Bond Future	132.77	132.6525	132.7694	132.6525	0.00
18/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2779	3	3	3	0.00
18/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2769	3	3	3	0.00
18/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2759	3	3	3	0.00
18/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R212 On 07-August-14			Bond Future	134.86	134.7294	134.8607	134.7294	21,797.00
18/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	5871	6	6	6	0.00
18/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5861	6	6	6	0.00
18/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5851	6	6	6	0.00
18/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R212 On 06-November-14			Bond Future	136.90	136.7721	136.9031	136.7721	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
18/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	1893	2	2	2	0.00
18/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	1903	2	2	2	0.00
18/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	1913	2	2	2	0.00
18/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R213 On 07-August-14			Bond Future	9.00	85.9614	86.0969	85.9614	24,257.00
18/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1062	1	1	1	0.00
18/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1121	1	1	1	0.00
18/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1091	1	1	1	0.00
18/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	2162	2	2	2	0.00
18/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	2208	2	2	2	0.00
18/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	2255	2	2	2	0.00
18/06/2014	R213 On 06-November-14			Bond Future	9.08	83.7131	83.8493	83.7131	0.00
18/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2101	2	2	2	0.00
18/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2162	2	2	2	0.00
18/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2132	2	2	2	0.00
18/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3848	4	4	4	0.00
18/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3803	4	4	4	0.00
18/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3893	4	4	4	0.00
18/06/2014	R213 On 05-February-15			Bond Future	9.16	85.0132	85.1495	85.0132	0.00
18/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4209	4	4	4	0.00
18/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4135	4	4	4	0.00
18/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4172	4	4	4	0.00
18/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3541	4	4	4	0.00
18/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	3507	4	4	4	0.00
18/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3575	4	4	4	0.00
18/06/2014	R214 On 07-August-14			Bond Future	9.20	76.0053	76.2200	76.0053	6,154.00
18/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3201	3	3	3	0.00
18/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3307	3	3	3	0.00
18/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3254	3	3	3	0.00
18/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	668	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
18/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	706	1	1	1	0.00
18/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	687	1	1	1	0.00
18/06/2014	R214 On 06-November-14			Bond Future	9.28	73.8601	74.0768	73.8601	0.00
18/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	2758	3	3	3	2,500.00
18/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	4536	4	5	4	0.00
18/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	4581	4	5	4	0.00
18/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	4626	4	5	4	0.00
18/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	5274	5	5	5	0.00
18/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	3364	3	3	3	0.00
18/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1518	2	2	2	2,500.00
18/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1873	2	2	2	0.00
18/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1848	2	2	2	0.00
18/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1899	2	2	2	0.00
18/06/2014	R214 On 05-February-15			Bond Future	9.35	75.0072	75.2256	75.0072	0.00
18/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	4627	5	5	5	0.00
18/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	4588	5	5	5	0.00
18/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4550	4	5	4	0.00
18/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3518	4	4	4	0.00
18/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3485	4	3	4	0.00
18/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3552	4	4	4	0.00
18/06/2014	R248 On 07-August-14			Bond Future	9.29	97.9936	98.3667	97.9936	14,129.00
18/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	3385	3	3	3	0.00
18/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	3476	3	3	3	0.00
18/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	3293	3	3	3	0.00
18/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R248 On 06-November-14			Bond Future	9.37	95.0409	95.4181	95.0409	0.00
18/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	3259	3	3	3	0.00
18/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	3439	3	3	3	0.00
18/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	3349	3	3	3	0.00
18/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R248 On 06-November-14	9.74	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
18/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R248 On 05-February-15			Bond Future	9.45	96.5169	96.8978	96.5169	0.00
18/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	494	0	0	0	0.00
18/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	588	0	1	0	0.00
18/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	401	0	0	0	0.00
18/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
18/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00