



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: 14/07/2014 TO: 14/07/2014

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	2025 On 07-August-14			Bond Future	117.24	117.2326	117.2371	117.2326	0.00
14/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	8247	8	8	8	0.00
14/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	8227	8	8	8	0.00
14/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	8237	8	8	8	0.00
14/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2025 On 06-November-14			Bond Future	118.99	118.9882	118.9893	118.9882	0.00
14/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	1999	2	2	2	0.00
14/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1979	2	2	2	0.00
14/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	1989	2	2	2	0.00
14/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2030 On 07-August-14			Bond Future	8.80	93.2712	93.5600	93.2712	1,868.00
14/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	1491	1	1	1	0.00
14/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	1646	1	2	1	0.00
14/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	1568	1	2	1	0.00
14/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2014	2030 On 06-November-14			Bond Future	8.88	94.6567	94.9470	94.6567	2,313.00
14/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	854	1	1	1	0.00
14/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	1008	1	1	1	0.00
14/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	931	1	1	1	0.00
14/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2030 On 05-February-15			Bond Future	8.96	92.1095	92.4050	92.1095	0.00
14/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	2138	2	2	2	0.00
14/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	2287	2	2	2	0.00
14/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	2213	2	2	2	0.00
14/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2037 On 07-August-14			Bond Future	9.03	94.9762	95.2159	94.9762	8,604.00
14/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	281	0	0	0	0.00
14/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	98	0	0	0	0.00
14/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	190	0	0	0	0.00
14/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2037 On 06-November-14			Bond Future	9.11	96.3870	96.6275	96.3870	1,398.00
14/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	5054	5	5	5	0.00
14/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	5219	5	5	5	0.00
14/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	5137	5	5	5	0.00
14/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2037 On 05-February-15			Bond Future	9.18	93.6162	93.8611	93.6162	0.00
14/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	2703	2	3	2	0.00
14/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	2873	3	3	3	0.00
14/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	2788	3	3	3	0.00
14/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2038 On 07-August-14			Bond Future	122.18	122.1786	122.1840	122.1786	1,015.00
14/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	16174	16	16	16	0.00
14/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	16184	16	16	16	0.00
14/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	16194	16	16	16	0.00
14/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2038 On 06-November-14			Bond Future	124.01	124.0083	124.0101	124.0083	900.00
14/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	4020	4	4	4	0.00
14/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	4000	4	4	4	0.00
14/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	4010	4	4	4	0.00
14/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2046 On 07-August-14			Bond Future	122.33	122.3254	122.3309	122.3254	0.00
14/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17881	18	18	18	0.00
14/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17891	18	18	18	0.00
14/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17901	18	18	18	0.00
14/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2046 On 06-November-14			Bond Future	122.81	122.8118	122.8140	122.8118	5,348.00
14/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	18384	18	18	18	0.00
14/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	18364	18	18	18	0.00
14/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	18374	18	18	18	0.00
14/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2050 On 07-August-14			Bond Future	128.07	128.0678	128.0738	128.0678	688.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	16074	16	16	16	0.00
14/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	16084	16	16	16	0.00
14/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	16064	16	16	16	0.00
14/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2050 On 06-November-14			Bond Future	129.99	129.9857	129.9880	129.9857	2,112.00
14/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3978	4	4	4	0.00
14/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3988	4	4	4	0.00
14/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3998	4	4	4	0.00
14/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	AL12 On 07-August-14			Index Future	497.92	496.5760	497.9180	496.5760	0.00
14/07/2014	AL12 On 06-November-14			Index Future	505.29	503.9500	505.2930	503.9500	0.00
14/07/2014	AL12 On 05-February-15			Index Future	513.09	511.7200	513.0850	511.7200	0.00
14/07/2014	AL37 On 07-August-14			Index Future	425.31	424.6370	425.3060	424.6370	0.00
14/07/2014	AL37 On 06-November-14			Index Future	431.61	430.9430	431.6060	430.9430	0.00
14/07/2014	AL7T On 07-August-14			Index Future	500.55	499.4050	500.5520	499.4050	0.00
14/07/2014	AL7T On 06-November-14			Index Future	507.97	506.8220	507.9660	506.8220	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2014	ALBI On 07-August-14			Index Future	454.95	454.0110	454.9450	454.0110	597.00
14/07/2014	ALBI On 06-November-14			Index Future	461.68	460.7540	461.6840	460.7540	48.00
14/07/2014	ALBI On 05-February-15			Index Future	468.80	467.8580	468.8040	467.8580	0.00
14/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2014	EL28 On 07-August-14			Bond Future	124.03	124.0277	124.0333	124.0277	0.00
14/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10023	10	10	10	0.00
14/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10033	10	10	10	0.00
14/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10043	10	10	10	0.00
14/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	EL28 On 06-November-14			Bond Future	124.41	124.4038	124.4059	124.4038	0.00
14/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2406	2	2	2	0.00
14/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2416	2	2	2	0.00
14/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2396	2	2	2	0.00
14/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	ES33 On 07-August-14			Bond Future	9.66	84.2162	84.4109	84.2162	0.00
14/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3533	3	4	3	0.00
14/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3602	3	4	3	0.00
14/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3464	3	3	3	0.00
14/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
14/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
14/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2014	ES33 On 06-November-14			Bond Future	9.76	81.6823	81.8775	81.6823	6,220.00
14/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3737	4	4	4	0.00
14/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3805	4	4	4	0.00
14/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3872	4	4	4	0.00
14/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
14/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
14/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
14/07/2014	ES33 On 05-February-15			Bond Future	9.86	82.9422	83.1411	82.9422	0.00
14/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1084	1	1	1	0.00
14/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1014	1	1	1	0.00
14/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	944	1	1	1	0.00
14/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	GOVI On 07-August-14			GOVI	453.65	452.7420	453.6450	452.7420	521.00
14/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
14/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
14/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
14/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	63450	7	6	7	0.00
14/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	63550	7	6	7	0.00
14/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	63650	7	6	7	0.00
14/07/2014	GOVI On 06-November-14			GOVI	460.36	459.4660	460.3640	459.4660	105.00
14/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	113740	10	11	10	0.00
14/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	113540	10	11	10	0.00
14/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	113640	10	11	10	0.00
14/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
14/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
14/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
14/07/2014	GOVI On 05-February-15			GOVI	467.46	466.5500	467.4630	466.5500	0.00
14/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	74730	7	7	7	0.00
14/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	74530	7	7	7	0.00
14/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	74630	7	7	7	0.00
14/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
14/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
14/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.31	143.3094	143.3120	143.3094	635.00
14/07/2014	IGOV On 07-August-14			Index Future	217.37	217.3340	217.3660	217.3340	713.00
14/07/2014	IGOV On 06-November-14			Index Future	220.61	220.5890	220.6130	220.5890	640.00
14/07/2014	IGOV On 05-February-15			Index Future	224.04	224.0160	224.0410	224.0160	0.00
14/07/2014	ILBI On 07-August-14			Index Future	588.98	588.9420	588.9810	588.9420	210.00
14/07/2014	ILBI On 06-November-14			Index Future	597.84	597.8100	597.8440	597.8100	0.00
14/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/07/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.81	94.1900	94.1900	94.1900	545.00
14/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.10	93.9000	93.9000	93.9000	0.00
14/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.15	93.8300	93.8500	93.8300	33,000.00
14/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.28	93.7000	93.7200	93.7000	0.00
14/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.35	93.6100	93.6500	93.6100	0.00
14/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.48	93.4800	93.5200	93.4800	0.00
14/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.74	93.2000	93.2600	93.2000	2,850.00
14/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.98	92.9900	93.0200	92.9900	5,000.00
14/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.20	92.7800	92.8000	92.7800	0.00
14/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.36	92.6200	92.6400	92.6200	0.00
14/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.50	92.4800	92.5000	92.4800	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
14/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.63	92.3500	92.3700	92.3500	0.00
14/07/2014	R023 On 07-August-14			Bond Future	8.15	100.8357	101.0537	100.8357	11,508.00
14/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	2163	2	2	2	0.00
14/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	2264	2	2	2	0.00
14/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	2213	2	2	2	0.00
14/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	134	0	0	0	0.00
14/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	142	0	0	0	0.00
14/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	126	0	0	0	0.00
14/07/2014	R023 On 06-November-14			Bond Future	8.24	98.4131	98.6314	98.4131	0.00
14/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	2976	3	3	3	0.00
14/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	3015	3	3	3	0.00
14/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3054	3	3	3	0.00
14/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	935	1	1	1	0.00
14/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	917	1	1	1	0.00
14/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	953	1	1	1	0.00
14/07/2014	R023 On 05-February-15			Bond Future	8.33	99.9308	100.1533	99.9308	0.00
14/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	3825	4	4	4	0.00
14/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	3861	4	4	4	0.00
14/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	3789	4	4	4	0.00
14/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1461	2	1	2	0.00
14/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1442	2	1	2	0.00
14/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1480	2	1	2	0.00
14/07/2014	R157 On 07-August-14			Bond Future	6.72	112.4647	112.5085	112.4647	6,048.00
14/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	124	0	0	0	0.00
14/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	129	0	0	0	0.00
14/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	135	0	0	0	0.00
14/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	107	0	0	0	0.00
14/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	102	0	0	0	0.00
14/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	97	0	0	0	0.00
14/07/2014	R157 On 06-November-14			Bond Future	6.96	107.3227	107.3640	107.3227	0.00
14/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	44	0	0	0	0.00
14/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	43	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
14/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	46	0	0	0	0.00
14/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	681	1	1	1	0.00
14/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	695	1	1	1	0.00
14/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	688	1	1	1	0.00
14/07/2014	R157 On 05-February-15			Bond Future	7.31	108.9783	109.0211	108.9783	0.00
14/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	912	1	1	1	0.00
14/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	922	1	1	1	0.00
14/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	917	1	1	1	0.00
14/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	73	0	0	0	0.00
14/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	74	0	0	0	0.00
14/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	73	0	0	0	0.00
14/07/2014	R186 On 07-August-14			Bond Future	8.33	117.7130	117.9779	117.7130	40,078.00
14/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	193	0	0	0	105.00
14/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	894	1	1	1	0.00
14/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	972	1	1	1	0.00
14/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	750	1	1	1	1,200.00
14/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	933	1	1	1	0.00
14/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	7034	7	7	7	0.00
14/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	1527	1	2	1	0.00
14/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	3221	3	3	3	0.00
14/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	4864	5	5	5	0.00
14/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	7	0	0	0	210.00
14/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	3082	3	3	3	0.00
14/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	1183	1	1	1	0.00
14/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	1275	1	1	1	0.00
14/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	5	0	0	0	2,100.00
14/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	1228	1	1	1	0.00
14/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	1472	2	1	2	0.00
14/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	723	1	1	1	105.00
14/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	180	0	0	0	1,000.00
14/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	43	0	0	0	840.00
14/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	6479	7	6	7	0.00
14/07/2014	R186 On 06-November-14			Bond Future	8.42	119.4611	119.7266	119.4611	23,112.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	6636	6	7	6	0.00
14/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1544	1	2	1	0.00
14/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1606	2	2	2	0.00
14/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1575	2	2	2	0.00
14/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	3807	4	4	4	0.00
14/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	3753	4	4	4	0.00
14/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	3862	4	4	4	0.00
14/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	598	1	1	1	2,010.00
14/07/2014	R186 On 05-February-15			Bond Future	8.49	116.0084	116.2788	116.0084	0.00
14/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	4635	4	5	4	0.00
14/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	4683	5	5	5	0.00
14/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	5890	6	6	6	0.00
14/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	4588	4	5	4	0.00
14/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	2562	3	3	3	0.00
14/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	2530	3	3	3	0.00
14/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1859	2	2	2	9,600.00
14/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	2594	3	3	3	0.00
14/07/2014	R197 On 07-August-14			Bond Future	287.20	287.1943	287.2048	287.1943	0.00
14/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	17205	17	17	17	0.00
14/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	17195	17	17	17	0.00
14/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	17215	17	17	17	0.00
14/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R197 On 06-November-14			Bond Future	291.50	291.4952	291.4973	291.4952	905.00
14/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	6497	6	6	6	0.00
14/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	6507	7	7	7	0.00
14/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	6487	6	6	6	0.00
14/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R201 On 07-August-14			Bond Future	5.93	102.1841	102.1996	102.1841	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
14/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	27	0	0	0	0.00
14/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	29	0	0	0	0.00
14/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	28	0	0	0	0.00
14/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	258	0	0	0	0.00
14/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	255	0	0	0	0.00
14/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	252	0	0	0	0.00
14/07/2014	R202 On 07-August-14			Bond Future	229.99	229.9807	229.9902	229.9807	126.00
14/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	22000	22	22	22	0.00
14/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21980	22	22	22	0.00
14/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21990	22	22	22	0.00
14/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R202 On 06-November-14			Bond Future	233.43	233.4248	233.4278	233.4248	44,466.00
14/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	6438	6	6	6	0.00
14/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	6428	6	6	6	0.00
14/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	6418	6	6	6	0.00
14/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R203 On 07-August-14			Bond Future	7.27	105.9075	106.0113	105.9075	24,351.00
14/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	363	0	0	0	0.00
14/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	348	0	0	0	0.00
14/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	18	0	0	0	46.00
14/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	333	0	0	0	0.00
14/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	276	0	0	0	0.00
14/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	264	0	0	0	0.00
14/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	289	0	0	0	0.00
14/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	1230	1	1	1	0.00
14/07/2014	R203 On 06-November-14			Bond Future	7.40	103.3173	103.4196	103.3173	6,432.00
14/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	264	0	0	0	14.00
14/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	180	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
14/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	190	0	0	0	0.00
14/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	185	0	0	0	0.00
14/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	1352	1	1	1	0.00
14/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1631	2	2	2	0.00
14/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1590	2	2	2	0.00
14/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1610	2	2	2	0.00
14/07/2014	R203 On 05-February-15			Bond Future	7.54	104.9108	105.0155	104.9108	0.00
14/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1104	1	1	1	55.00
14/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2166	2	2	2	0.00
14/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2147	2	2	2	0.00
14/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2184	2	2	2	0.00
14/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	282	0	0	0	0.00
14/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	277	0	0	0	0.00
14/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	743	1	1	1	0.00
14/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	286	0	0	0	0.00
14/07/2014	R204 On 07-August-14			Bond Future	7.55	102.5940	102.7495	102.5940	14,507.00
14/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	270	0	0	0	0.00
14/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	284	0	0	0	0.00
14/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	975	1	1	1	0.00
14/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	257	0	0	0	0.00
14/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	146	0	0	0	530.00
14/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	682	1	1	1	0.00
14/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	658	1	1	1	0.00
14/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	634	1	1	1	0.00
14/07/2014	R204 On 06-November-14			Bond Future	7.67	104.1176	104.2724	104.1176	200.00
14/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	210	0	0	0	0.00
14/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	216	0	0	0	0.00
14/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	1654	2	2	2	0.00
14/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	204	0	0	0	0.00
14/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2570	3	3	3	0.00
14/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	528	1	1	1	1,270.00
14/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	2600	3	3	3	0.00
14/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2540	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
14/07/2014	R204 On 05-February-15			Bond Future	7.77	101.6889	101.8469	101.6889	0.00
14/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2268	2	2	2	0.00
14/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2246	2	2	2	0.00
14/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2290	2	2	2	0.00
14/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	703	1	1	1	0.00
14/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	714	1	1	1	0.00
14/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	724	1	1	1	0.00
14/07/2014	R207 On 07-August-14			Bond Future	7.79	98.0260	98.1839	98.0260	33,961.00
14/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	342	0	0	0	0.00
14/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	358	0	0	0	0.00
14/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	375	0	0	0	0.00
14/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	752	1	1	1	0.00
14/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	726	1	1	1	0.00
14/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	779	1	1	1	0.00
14/07/2014	R207 On 06-November-14			Bond Future	7.89	99.4818	99.6391	99.4818	434.00
14/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	370	0	0	0	0.00
14/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	389	0	0	0	0.00
14/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	380	0	0	0	0.00
14/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	2679	3	3	3	0.00
14/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	2646	3	3	3	0.00
14/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	2613	3	3	3	0.00
14/07/2014	R207 On 05-February-15			Bond Future	7.99	97.3749	97.5354	97.3749	0.00
14/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	2806	3	3	3	0.00
14/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	2859	3	3	3	0.00
14/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	2833	3	3	3	0.00
14/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	860	1	1	1	0.00
14/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	848	1	1	1	0.00
14/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	872	1	1	1	0.00
14/07/2014	R207 On 07-May-15			Bond Future	8.07	99.0180	99.1801	99.0180	0.00
14/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2338	2	2	2	0.00
14/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1377	1	1	1	66.00
14/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2359	2	2	2	0.00
14/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2317	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1651	2	2	2	0.00
14/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	2670	3	3	3	0.00
14/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1668	2	2	2	0.00
14/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1684	2	2	2	0.00
14/07/2014	R208 On 07-August-14			Bond Future	7.96	96.1598	96.3388	96.1598	16,414.00
14/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	302	0	0	0	0.00
14/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	1696	2	2	2	0.00
14/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	287	0	0	0	0.00
14/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	318	0	0	0	0.00
14/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	124	0	0	0	630.00
14/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	1064	1	1	1	0.00
14/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	1030	1	1	1	0.00
14/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	1098	1	1	1	0.00
14/07/2014	R208 On 06-November-14			Bond Future	8.05	94.1900	94.3689	94.1900	571.00
14/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	388	0	0	0	0.00
14/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	408	0	0	0	0.00
14/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	398	0	0	0	0.00
14/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	2704	3	3	3	0.00
14/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	3291	3	3	3	0.00
14/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	614	1	1	1	1,520.00
14/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	3330	3	3	3	0.00
14/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	3252	3	3	3	0.00
14/07/2014	R208 On 05-February-15			Bond Future	8.14	95.6428	95.8252	95.6428	0.00
14/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	2792	3	3	3	0.00
14/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	2849	3	3	3	0.00
14/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	2820	3	3	3	0.00
14/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	1230	1	1	1	0.00
14/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	1214	1	1	1	0.00
14/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	1198	1	1	1	0.00
14/07/2014	R209 On 07-August-14			Bond Future	8.96	76.3931	76.5899	76.3931	10,760.00
14/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1365	1	1	1	0.00
14/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1410	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
14/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1456	1	1	1	0.00
14/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	686	1	1	1	0.00
14/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	745	1	1	1	0.00
14/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	715	1	1	1	0.00
14/07/2014	R209 On 06-November-14			Bond Future	9.03	74.3815	74.5790	74.3815	16,291.00
14/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	7143	7	7	7	0.00
14/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	4505	4	5	4	0.00
14/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2174	2	2	2	2,050.00
14/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	7418	7	7	7	0.00
14/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	6867	7	7	7	0.00
14/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	945	1	1	1	5,500.00
14/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2315	2	2	2	0.00
14/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3347	3	3	3	0.00
14/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2535	2	3	2	2,050.00
14/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	4903	5	5	5	0.00
14/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2387	2	2	2	0.00
14/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2350	2	2	2	1,640.00
14/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1548	2	2	2	2,200.00
14/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1735	2	2	2	2,200.00
14/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	471	1	0	1	2,050.00
14/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	5068	5	5	5	0.00
14/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	425	0	0	0	1,640.00
14/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	380	0	0	0	2,050.00
14/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	3684	4	4	4	0.00
14/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	2575	3	3	3	0.00
14/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	2775	3	3	3	0.00
14/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	2537	3	3	3	0.00
14/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	1125	1	1	1	5,500.00
14/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	2387	3	2	3	0.00
14/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	972	1	1	1	907.00
14/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	2615	3	3	3	0.00
14/07/2014	R209 On 05-February-15			Bond Future	9.10	75.5288	75.7299	75.5288	0.00
14/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	3976	4	4	4	0.00
14/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4016	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
14/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	3937	4	4	4	0.00
14/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3047	3	3	3	0.00
14/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	2913	3	3	3	0.00
14/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2849	3	3	3	0.00
14/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2881	3	3	3	0.00
14/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	3785	4	4	4	0.00
14/07/2014	R210 On 07-August-14			Bond Future	172.17	172.1620	172.1691	172.1620	123.00
14/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	13169	13	13	13	0.00
14/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	13179	13	13	13	0.00
14/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	13159	13	13	13	0.00
14/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R210 On 06-November-14			Bond Future	172.70	172.7008	172.7029	172.7008	495.00
14/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	3713	4	4	4	0.00
14/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	3693	4	4	4	0.00
14/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	3703	4	4	4	0.00
14/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R211 On 07-August-14			Bond Future	130.80	130.7977	130.7996	130.7977	390.00
14/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2810	3	3	3	0.00
14/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2800	3	3	3	0.00
14/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2790	3	3	3	0.00
14/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R211 On 06-November-14			Bond Future	132.75	132.7565	132.7546	132.7565	0.00
14/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2765	3	3	3	0.00
14/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2755	3	3	3	0.00
14/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2745	3	3	3	0.00
14/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R212 On 07-August-14			Bond Future	136.03	135.9807	136.0321	135.9807	349.00
14/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	7042	7	7	7	0.00
14/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	7032	7	7	7	0.00
14/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	7022	7	7	7	0.00
14/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R212 On 06-November-14			Bond Future	138.07	138.0171	138.0653	138.0171	20,029.00
14/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	3055	3	3	3	0.00
14/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	3065	3	3	3	0.00
14/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	3075	3	3	3	0.00
14/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R213 On 07-August-14			Bond Future	8.80	87.2897	87.5660	87.2897	23,790.00
14/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1168	1	1	1	0.00
14/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1252	1	1	1	0.00
14/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1210	1	1	1	0.00
14/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	824	1	1	1	0.00
14/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	857	1	1	1	0.00
14/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	891	1	1	1	0.00
14/07/2014	R213 On 06-November-14			Bond Future	8.88	85.0453	85.3233	85.0453	6,205.00
14/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2283	2	2	2	0.00
14/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2356	2	2	2	0.00
14/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2319	2	2	2	0.00
14/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	2562	3	3	3	0.00
14/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	2523	3	3	3	0.00
14/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	2601	3	3	3	0.00
14/07/2014	R213 On 05-February-15			Bond Future	8.96	86.3569	86.6398	86.3569	0.00
14/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	4593	4	5	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
14/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	4507	4	5	4	0.00
14/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	4550	4	5	4	0.00
14/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	2429	3	2	3	0.00
14/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	2400	3	2	3	0.00
14/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	2458	3	2	3	0.00
14/07/2014	R214 On 07-August-14			Bond Future	9.03	77.3948	77.6001	77.3948	4,311.00
14/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	3969	4	4	4	0.00
14/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	4103	4	4	4	0.00
14/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	4036	4	4	4	0.00
14/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	84	0	0	0	0.00
14/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	94	0	0	0	0.00
14/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	89	0	0	0	0.00
14/07/2014	R214 On 06-November-14			Bond Future	9.10	75.2564	75.4626	75.2564	1,726.00
14/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3008	3	3	3	2,500.00
14/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5086	5	5	5	0.00
14/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5138	5	5	5	0.00
14/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5190	5	5	5	0.00
14/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	5935	6	6	6	0.00
14/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	2228	2	2	2	0.00
14/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	792	1	1	1	2,500.00
14/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	1044	1	1	1	0.00
14/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	1026	1	1	1	0.00
14/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	1063	1	1	1	0.00
14/07/2014	R214 On 05-February-15			Bond Future	9.17	76.4171	76.6269	76.4171	0.00
14/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	4985	5	5	5	0.00
14/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	4941	5	5	5	0.00
14/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	4897	5	5	5	0.00
14/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2469	3	2	3	0.00
14/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2441	3	2	3	0.00
14/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2498	3	2	3	0.00
14/07/2014	R248 On 07-August-14			Bond Future	9.08	100.1766	100.4402	100.1766	10,044.00
14/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	5458	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
14/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	5549	5	6	5	0.00
14/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	5367	5	5	5	0.00
14/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R248 On 06-November-14			Bond Future	9.16	97.2383	97.5031	97.2383	9,070.00
14/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	5344	5	5	5	0.00
14/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	5524	5	6	5	0.00
14/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	5434	5	5	5	0.00
14/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R248 On 05-February-15			Bond Future	9.23	98.7380	99.0075	98.7380	0.00
14/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	2604	2	3	2	0.00
14/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	2698	2	3	2	0.00
14/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	2510	2	3	2	0.00
14/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
14/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00