



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/07/2014 TO: 18/07/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	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
18/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	2025 On 07-August-14			Bond Future	116.99	117.2595	116.9859	117.2595	0.00
18/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	7996	8	8	8	0.00
18/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	7976	8	8	8	0.00
18/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	7986	8	8	8	0.00
18/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2025 On 06-November-14			Bond Future	118.73	119.0064	118.7273	119.0064	0.00
18/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	1737	2	2	2	0.00
18/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1717	2	2	2	0.00
18/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	1727	2	2	2	0.00
18/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2030 On 07-August-14			Bond Future	8.47	95.6406	96.2712	95.6406	1,868.00
18/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	4202	4	4	4	0.00
18/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	4357	4	4	4	0.00
18/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	4280	4	4	4	0.00
18/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	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
18/07/2014	2030 On 06-November-14			Bond Future	8.54	97.0535	97.6923	97.0535	2,313.00
18/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	3599	3	4	3	0.00
18/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	3753	3	4	3	0.00
18/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	3676	3	4	3	0.00
18/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2030 On 05-February-15			Bond Future	8.60	94.5437	95.1914	94.5437	0.00
18/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	4925	4	5	4	0.00
18/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	5073	4	5	4	0.00
18/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	4999	4	5	4	0.00
18/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2037 On 07-August-14			Bond Future	8.74	97.3310	97.9634	97.3310	8,590.00
18/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	3029	2	3	2	0.00
18/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	2846	2	3	2	0.00
18/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	2937	2	3	2	0.00
18/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2037 On 06-November-14			Bond Future	8.80	98.7690	99.4095	98.7690	1,398.00
18/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	7836	7	8	7	0.00
18/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	8001	7	8	7	0.00
18/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	7919	7	8	7	0.00
18/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2037 On 05-February-15			Bond Future	8.87	96.0352	96.6848	96.0352	0.00
18/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	5527	5	6	5	0.00
18/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	5696	5	6	5	0.00
18/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	5612	5	6	5	0.00
18/07/2014	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
18/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2038 On 07-August-14			Bond Future	121.43	121.6484	121.4293	121.6484	1,015.00
18/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	15419	16	15	16	0.00
18/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	15429	16	15	16	0.00
18/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	15439	16	15	16	0.00
18/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2038 On 06-November-14			Bond Future	123.24	123.4606	123.2368	123.4606	900.00
18/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	3247	3	3	3	0.00
18/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	3227	3	3	3	0.00
18/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	3237	3	3	3	0.00
18/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2046 On 07-August-14			Bond Future	122.36	122.0846	122.3637	122.0846	0.00
18/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17914	18	18	18	0.00
18/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17924	18	18	18	0.00
18/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17934	18	18	18	0.00
18/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2046 On 06-November-14			Bond Future	122.84	122.5581	122.8400	122.5581	5,348.00
18/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	18410	18	18	18	0.00
18/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	18390	18	18	18	0.00
18/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	18400	18	18	18	0.00
18/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2050 On 07-August-14			Bond Future	128.11	128.1037	128.1097	128.1037	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
18/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	16110	16	16	16	0.00
18/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	16120	16	16	16	0.00
18/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	16100	16	16	16	0.00
18/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2050 On 06-November-14			Bond Future	130.02	130.0123	130.0168	130.0123	2,112.00
18/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	4007	4	4	4	0.00
18/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	4017	4	4	4	0.00
18/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	4027	4	4	4	0.00
18/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	AL12 On 07-August-14			Index Future	510.59	507.6250	510.5920	507.6250	0.00
18/07/2014	AL12 On 06-November-14			Index Future	518.13	515.1240	518.1290	515.1240	0.00
18/07/2014	AL12 On 05-February-15			Index Future	526.12	523.0690	526.1160	523.0690	0.00
18/07/2014	AL37 On 07-August-14			Index Future	428.96	427.9310	428.9630	427.9310	0.00
18/07/2014	AL37 On 06-November-14			Index Future	435.30	434.2540	435.2950	434.2540	0.00
18/07/2014	AL7T On 07-August-14			Index Future	508.07	505.8120	508.0740	505.8120	0.00
18/07/2014	AL7T On 06-November-14			Index Future	515.57	513.2850	515.5740	513.2850	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
18/07/2014	ALBI On 07-August-14			Index Future	462.30	460.4530	462.3010	460.4530	597.00
18/07/2014	ALBI On 06-November-14			Index Future	469.13	467.2560	469.1250	467.2560	48.00
18/07/2014	ALBI On 05-February-15			Index Future	476.36	474.4620	476.3560	474.4620	0.00
18/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	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
18/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2014	EL28 On 07-August-14			Bond Future	123.78	123.7736	123.7792	123.7736	0.00
18/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9769	10	10	10	0.00
18/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9779	10	10	10	0.00
18/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9789	10	10	10	0.00
18/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	EL28 On 06-November-14			Bond Future	124.14	124.1363	124.1405	124.1363	0.00
18/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2141	2	2	2	0.00
18/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2151	2	2	2	0.00
18/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2131	2	2	2	0.00
18/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	ES33 On 07-August-14			Bond Future	9.35	86.1954	86.7061	86.1954	0.00
18/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	5828	5	6	5	0.00
18/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	5897	5	6	5	0.00
18/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	5759	5	6	5	0.00
18/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
18/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
18/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00

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18/07/2014	ES33 On 06-November-14			Bond Future	9.44	83.6844	84.2016	83.6844	6,220.00
18/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6061	6	6	6	0.00
18/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6129	6	6	6	0.00
18/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6196	6	6	6	0.00
18/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
18/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
18/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
18/07/2014	ES33 On 05-February-15			Bond Future	9.53	84.9757	85.5000	84.9757	0.00
18/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3443	3	3	3	0.00
18/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3373	3	3	3	0.00
18/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3303	3	3	3	0.00
18/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	GOVI On 07-August-14			GOVI	460.48	458.7530	460.4800	458.7530	521.00
18/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	4900	0	0	0	0.00
18/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	4800	0	0	0	0.00
18/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	4700	0	0	0	0.00
18/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	0	1	0	1	0.00
18/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	0	1	0	1	0.00
18/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	0	1	0	1	0.00
18/07/2014	GOVI On 06-November-14			GOVI	467.28	465.5300	467.2770	465.5300	105.00
18/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	182870	17	18	17	0.00
18/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	182670	17	18	17	0.00
18/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	182770	17	18	17	0.00
18/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
18/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
18/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
18/07/2014	GOVI On 05-February-15			GOVI	474.48	472.7100	474.4800	472.7100	0.00
18/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	144900	13	14	13	0.00
18/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	144700	13	14	13	0.00
18/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	144800	13	14	13	0.00
18/07/2014	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
18/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
18/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
18/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.15	143.2134	143.1460	143.2134	635.00
18/07/2014	IGOV On 07-August-14			Index Future	216.75	216.9550	216.7540	216.9550	706.00
18/07/2014	IGOV On 06-November-14			Index Future	219.98	220.1880	219.9800	220.1880	647.00
18/07/2014	IGOV On 05-February-15			Index Future	223.40	223.6100	223.3980	223.6100	0.00
18/07/2014	ILBI On 07-August-14			Index Future	587.37	587.9060	587.3660	587.9060	210.00
18/07/2014	ILBI On 06-November-14			Index Future	596.20	596.7480	596.1980	596.7480	0.00
18/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	5.98	93.9700	94.0200	93.9700	0.00
18/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.03	93.9200	93.9700	93.9200	33,000.00
18/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.12	93.8000	93.8800	93.8000	0.00
18/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.18	93.7400	93.8200	93.7400	0.00
18/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.31	93.6200	93.6900	93.6200	0.00
18/07/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.36	93.5700	93.6400	93.5700	0.00
18/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.50	93.4000	93.5000	93.4000	2,850.00
18/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.74	93.1700	93.2600	93.1700	5,000.00
18/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.91	92.9900	93.0900	92.9900	0.00
18/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.06	92.8300	92.9400	92.8300	0.00
18/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.19	92.6900	92.8100	92.6900	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
18/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.32	92.5700	92.6800	92.5700	0.00
18/07/2014	R023 On 07-August-14			Bond Future	7.90	102.0581	102.5240	102.0581	10,508.00
18/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	3507	3	4	3	0.00
18/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	3621	3	4	3	0.00
18/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	3564	3	4	3	0.00
18/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	14	0	0	0	0.00
18/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	15	0	0	0	0.00
18/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	13	0	0	0	0.00
18/07/2014	R023 On 06-November-14			Bond Future	7.98	99.6459	100.1175	99.6459	0.00
18/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	4049	4	4	4	0.00
18/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	4094	4	4	4	0.00
18/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	4139	4	4	4	0.00
18/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	528	1	1	1	0.00
18/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	516	1	1	1	0.00
18/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	539	1	1	1	0.00
18/07/2014	R023 On 05-February-15			Bond Future	8.06	101.1831	101.6611	101.1831	0.00
18/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	4864	5	5	5	0.00
18/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	4905	5	5	5	0.00
18/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	4824	4	5	4	0.00
18/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	993	1	1	1	0.00
18/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	979	1	1	1	0.00
18/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1007	1	1	1	0.00
18/07/2014	R157 On 07-August-14			Bond Future	6.63	112.5512	112.6115	112.5512	2,906.00
18/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	176	0	0	0	0.00
18/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	183	0	0	0	0.00
18/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	191	0	0	0	0.00
18/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	56	0	0	0	0.00
18/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	52	0	0	0	0.00
18/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	49	0	0	0	0.00
18/07/2014	R157 On 06-November-14			Bond Future	6.84	107.4019	107.4618	107.4019	0.00
18/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	58	0	0	0	0.00
18/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	56	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
18/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	59	0	0	0	0.00
18/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	596	1	1	1	0.00
18/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	610	1	1	1	0.00
18/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	603	1	1	1	0.00
18/07/2014	R157 On 05-February-15			Bond Future	7.14	109.0593	109.1192	109.0593	0.00
18/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	994	1	1	1	0.00
18/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	1004	1	1	1	0.00
18/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	999	1	1	1	0.00
18/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	57	0	0	0	0.00
18/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	58	0	0	0	0.00
18/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	56	0	0	0	0.00
18/07/2014	R186 On 07-August-14			Bond Future	8.07	119.7039	120.2368	119.7039	40,378.00
18/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	703	1	1	1	105.00
18/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	2199	2	2	2	0.00
18/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	2333	2	2	2	0.00
18/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	1941	2	2	2	1,200.00
18/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	2266	2	2	2	0.00
18/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	9288	9	9	9	0.00
18/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	3194	3	3	3	0.00
18/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	5316	5	5	5	0.00
18/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	7082	7	7	7	0.00
18/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	44	0	0	0	210.00
18/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	1333	2	1	2	0.00
18/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	285	0	0	0	0.00
18/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	321	0	0	0	0.00
18/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
18/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	303	0	0	0	0.00
18/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	404	1	0	1	0.00
18/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	131	0	0	0	105.00
18/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	16	0	0	0	1,000.00
18/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	2	0	0	0	840.00
18/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	4258	5	4	5	0.00
18/07/2014	R186 On 06-November-14			Bond Future	8.14	121.4725	122.0117	121.4725	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
18/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	8608	8	9	8	0.00
18/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	2499	2	2	2	0.00
18/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	2585	2	3	2	0.00
18/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	2542	2	3	2	0.00
18/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	2489	3	2	3	0.00
18/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	2447	3	2	3	0.00
18/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	2532	3	3	3	0.00
18/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	285	0	0	0	2,010.00
18/07/2014	R186 On 05-February-15			Bond Future	8.21	118.0514	118.5979	118.0514	0.00
18/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	6128	6	6	6	0.00
18/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	6183	6	6	6	0.00
18/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	7564	7	8	7	0.00
18/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	6072	6	6	6	0.00
18/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	1735	2	2	2	0.00
18/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	1711	2	2	2	0.00
18/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1214	1	1	1	9,600.00
18/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	1759	2	2	2	0.00
18/07/2014	R197 On 07-August-14			Bond Future	285.73	286.5972	285.7320	286.5972	0.00
18/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	15732	17	16	17	0.00
18/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	15722	17	16	17	0.00
18/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	15742	17	16	17	0.00
18/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R197 On 06-November-14			Bond Future	289.99	290.8669	289.9852	290.8669	905.00
18/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	4985	6	5	6	0.00
18/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	4995	6	5	6	0.00
18/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	4975	6	5	6	0.00
18/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R201 On 07-August-14			Bond Future	5.84	102.2100	102.2310	102.2100	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
18/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	27	0	0	0	0.00
18/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	29	0	0	0	0.00
18/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	28	0	0	0	0.00
18/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	226	0	0	0	0.00
18/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	224	0	0	0	0.00
18/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	221	0	0	0	0.00
18/07/2014	R202 On 07-August-14			Bond Future	229.54	229.5296	229.5390	229.5296	126.00
18/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	21549	22	22	22	0.00
18/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21529	22	22	22	0.00
18/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21539	22	22	22	0.00
18/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R202 On 06-November-14			Bond Future	232.96	232.9490	232.9558	232.9490	44,466.00
18/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	5966	6	6	6	0.00
18/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	5956	6	6	6	0.00
18/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	5946	6	6	6	0.00
18/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R203 On 07-August-14			Bond Future	7.06	106.4438	106.6041	106.4438	24,351.00
18/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	755	1	1	1	0.00
18/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	732	1	1	1	0.00
18/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	73	0	0	0	46.00
18/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	709	1	1	1	0.00
18/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	68	0	0	0	0.00
18/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	63	0	0	0	0.00
18/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	73	0	0	0	0.00
18/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	692	1	1	1	0.00
18/07/2014	R203 On 06-November-14			Bond Future	7.17	103.8535	104.0148	103.8535	6,585.00
18/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	445	0	0	0	14.00
18/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	318	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
18/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	334	0	0	0	0.00
18/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	326	0	0	0	0.00
18/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	938	1	1	1	0.00
18/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1174	1	1	1	0.00
18/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1139	1	1	1	0.00
18/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1157	1	1	1	0.00
18/07/2014	R203 On 05-February-15			Bond Future	7.28	105.4557	105.6187	105.4557	0.00
18/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1468	1	1	1	55.00
18/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2658	3	3	3	0.00
18/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2639	3	3	3	0.00
18/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2678	3	3	3	0.00
18/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	171	0	0	0	0.00
18/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	168	0	0	0	0.00
18/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	504	1	1	1	0.00
18/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	174	0	0	0	0.00
18/07/2014	R204 On 07-August-14			Bond Future	7.35	103.3012	103.5136	103.3012	14,507.00
18/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	617	0	1	0	0.00
18/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	641	1	1	1	0.00
18/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	1618	1	2	1	0.00
18/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	593	0	1	0	0.00
18/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	26	0	0	0	530.00
18/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	253	0	0	0	0.00
18/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	240	0	0	0	0.00
18/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	227	0	0	0	0.00
18/07/2014	R204 On 06-November-14			Bond Future	7.45	104.8274	105.0416	104.8274	336.00
18/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	359	0	0	0	0.00
18/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	368	0	0	0	0.00
18/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	2203	2	2	2	0.00
18/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	350	0	0	0	0.00
18/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	1950	2	2	2	0.00
18/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	309	0	0	0	1,270.00
18/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	1976	2	2	2	0.00
18/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	1923	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
18/07/2014	R204 On 05-February-15			Bond Future	7.54	102.4102	102.6268	102.4102	0.00
18/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2821	3	3	3	0.00
18/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2796	3	3	3	0.00
18/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2846	3	3	3	0.00
18/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	479	1	0	1	0.00
18/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	486	1	0	1	0.00
18/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	494	1	0	1	0.00
18/07/2014	R207 On 07-August-14			Bond Future	7.57	98.8652	99.1335	98.8652	33,961.00
18/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	787	1	1	1	0.00
18/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	815	1	1	1	0.00
18/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	845	1	1	1	0.00
18/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	260	0	0	0	0.00
18/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	246	0	0	0	0.00
18/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	274	0	0	0	0.00
18/07/2014	R207 On 06-November-14			Bond Future	7.66	100.3259	100.5969	100.3259	461.00
18/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	615	1	1	1	0.00
18/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	643	1	1	1	0.00
18/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	629	1	1	1	0.00
18/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	1965	2	2	2	0.00
18/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	1937	2	2	2	0.00
18/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	1909	2	2	2	0.00
18/07/2014	R207 On 05-February-15			Bond Future	7.75	98.2325	98.5068	98.2325	0.00
18/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	3498	3	3	3	0.00
18/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	3557	3	4	3	0.00
18/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	3528	3	4	3	0.00
18/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	584	1	1	1	0.00
18/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	575	1	1	1	0.00
18/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	592	1	1	1	0.00
18/07/2014	R207 On 07-May-15			Bond Future	7.81	99.8879	100.1678	99.8879	0.00
18/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2916	3	3	3	0.00
18/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1803	2	2	2	66.00
18/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2940	3	3	3	0.00
18/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2892	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
18/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1245	1	1	1	0.00
18/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	2109	2	2	2	0.00
18/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1258	1	1	1	0.00
18/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1272	1	1	1	0.00
18/07/2014	R208 On 07-August-14			Bond Future	7.72	97.1871	97.5177	97.1871	16,244.00
18/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	793	1	1	1	0.00
18/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	2765	2	3	2	0.00
18/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	762	1	1	1	0.00
18/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	823	1	1	1	0.00
18/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	14	0	0	0	630.00
18/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	375	1	0	1	0.00
18/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	356	1	0	1	0.00
18/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	394	1	0	1	0.00
18/07/2014	R208 On 06-November-14			Bond Future	7.80	95.2251	95.5594	95.2251	571.00
18/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	673	1	1	1	0.00
18/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	704	1	1	1	0.00
18/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	689	1	1	1	0.00
18/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	3614	3	4	3	0.00
18/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	2391	3	2	3	0.00
18/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	334	0	0	0	1,520.00
18/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	2425	3	2	3	0.00
18/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	2358	3	2	3	0.00
18/07/2014	R208 On 05-February-15			Bond Future	7.88	96.6944	97.0329	96.6944	0.00
18/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	3600	3	4	3	0.00
18/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	3665	3	4	3	0.00
18/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	3633	3	4	3	0.00
18/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	831	1	1	1	0.00
18/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	819	1	1	1	0.00
18/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	807	1	1	1	0.00
18/07/2014	R209 On 07-August-14			Bond Future	8.66	78.4067	78.9289	78.4067	10,743.00
18/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	3082	3	3	3	0.00
18/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	3149	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
18/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	3216	3	3	3	0.00
18/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	107	0	0	0	0.00
18/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	122	0	0	0	0.00
18/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	115	0	0	0	0.00
18/07/2014	R209 On 06-November-14			Bond Future	8.72	76.4189	76.9479	76.4189	16,291.00
18/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	9273	9	9	9	0.00
18/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	6325	6	6	6	0.00
18/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	3442	3	3	3	2,050.00
18/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	9570	9	10	9	0.00
18/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	8974	8	9	8	0.00
18/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1696	2	2	2	5,500.00
18/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	3629	3	4	3	0.00
18/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	4940	5	5	5	0.00
18/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	3917	4	4	4	2,050.00
18/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	6786	6	7	6	0.00
18/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	3723	3	4	3	0.00
18/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	3676	3	4	3	1,640.00
18/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	2584	2	3	2	2,200.00
18/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	959	1	1	1	2,200.00
18/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	210	0	0	0	2,050.00
18/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	3451	4	3	4	0.00
18/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	186	0	0	0	1,640.00
18/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	163	0	0	0	2,050.00
18/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	2351	3	2	3	0.00
18/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	1532	2	2	2	0.00
18/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	1675	2	2	2	0.00
18/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	1505	2	2	2	0.00
18/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	576	1	1	1	5,500.00
18/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	1399	2	1	2	0.00
18/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	486	1	0	1	907.00
18/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	1560	2	2	2	0.00
18/07/2014	R209 On 05-February-15			Bond Future	8.78	77.5981	78.1345	77.5981	0.00
18/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	5452	5	5	5	0.00
18/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	5499	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
18/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	5404	5	5	5	0.00
18/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	4321	4	4	4	0.00
18/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	1977	2	2	2	0.00
18/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	1927	2	2	2	0.00
18/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	1952	2	2	2	0.00
18/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	2655	3	3	3	0.00
18/07/2014	R210 On 07-August-14			Bond Future	171.81	171.8075	171.8146	171.8075	123.00
18/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	12815	13	13	13	0.00
18/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	12825	13	13	13	0.00
18/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	12805	13	13	13	0.00
18/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R210 On 06-November-14			Bond Future	172.33	172.3276	172.3327	172.3276	495.00
18/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	3343	3	3	3	0.00
18/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	3323	3	3	3	0.00
18/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	3333	3	3	3	0.00
18/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R211 On 07-August-14			Bond Future	130.75	130.7453	130.7472	130.7453	390.00
18/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2757	3	3	3	0.00
18/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2747	3	3	3	0.00
18/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2737	3	3	3	0.00
18/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R211 On 06-November-14			Bond Future	132.69	132.6931	132.6934	132.6931	0.00
18/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2703	3	3	3	0.00
18/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2693	3	3	3	0.00
18/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2683	3	3	3	0.00
18/07/2014	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
18/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R212 On 07-August-14			Bond Future	135.78	135.7780	135.7828	135.7780	349.00
18/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	6793	7	7	7	0.00
18/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	6783	7	7	7	0.00
18/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	6773	7	7	7	0.00
18/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R212 On 06-November-14			Bond Future	137.80	137.8008	137.8041	137.8008	19,259.00
18/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	2794	3	3	3	0.00
18/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	2804	3	3	3	0.00
18/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	2814	3	3	3	0.00
18/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R213 On 07-August-14			Bond Future	8.48	89.5185	90.1245	89.5185	23,660.00
18/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	2970	2	3	2	0.00
18/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	3106	3	3	3	0.00
18/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	3038	3	3	3	0.00
18/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	119	0	0	0	0.00
18/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	127	0	0	0	0.00
18/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	135	0	0	0	0.00
18/07/2014	R213 On 06-November-14			Bond Future	8.55	87.3005	87.9142	87.3005	6,205.00
18/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	3736	3	4	3	0.00
18/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	3834	3	4	3	0.00
18/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	3785	3	4	3	0.00
18/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	1436	2	1	2	0.00
18/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	1410	2	1	2	0.00
18/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	1463	2	1	2	0.00
18/07/2014	R213 On 05-February-15			Bond Future	8.61	88.6472	89.2697	88.6472	0.00
18/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	6343	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	6241	6	6	6	0.00
18/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	6292	6	6	6	0.00
18/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	1541	2	2	2	0.00
18/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	1521	2	2	2	0.00
18/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	1562	2	2	2	0.00
18/07/2014	R214 On 07-August-14			Bond Future	8.74	79.4175	79.9644	79.4175	4,311.00
18/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	6245	6	6	6	0.00
18/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	6388	6	6	6	0.00
18/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	6317	6	6	6	0.00
18/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	5	0	0	0	0.00
18/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	5	0	0	0	0.00
18/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	5	0	0	0	0.00
18/07/2014	R214 On 06-November-14			Bond Future	8.80	77.3031	77.8570	77.3031	1,726.00
18/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	4484	4	4	4	2,500.00
18/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	6969	7	7	7	0.00
18/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	7028	7	7	7	0.00
18/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	7088	7	7	7	0.00
18/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	7929	7	8	7	0.00
18/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	1310	1	1	1	0.00
18/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	393	0	0	0	2,500.00
18/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	540	1	1	1	0.00
18/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	529	1	1	1	0.00
18/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	552	1	1	1	0.00
18/07/2014	R214 On 05-February-15			Bond Future	8.86	78.4957	79.0575	78.4957	0.00
18/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	6613	6	7	6	0.00
18/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	6562	6	7	6	0.00
18/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	6511	6	7	6	0.00
18/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	1660	2	2	2	0.00
18/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	1639	2	2	2	0.00
18/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	1681	2	2	2	0.00
18/07/2014	R248 On 07-August-14			Bond Future	8.80	102.7236	103.4270	102.7236	10,044.00
18/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	8445	8	8	8	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
18/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	8536	8	9	8	0.00
18/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	8354	8	8	8	0.00
18/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R248 On 06-November-14			Bond Future	8.86	99.8154	100.5280	99.8154	10,700.00
18/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	8369	8	8	8	0.00
18/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	8549	8	9	8	0.00
18/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	8459	8	8	8	0.00
18/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R248 On 05-February-15			Bond Future	8.93	101.3554	102.0781	101.3554	0.00
18/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	5675	5	6	5	0.00
18/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	5768	5	6	5	0.00
18/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	5581	5	6	5	0.00
18/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
18/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00