



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For January 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	2025 On 06-February-14			Bond Future	109.33	109.9304	109.3334	109.9304	0.00
27/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	1667	1	1667	1	0.00
27/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	1657	1	1657	1	0.00
27/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	1677	1	1677	1	0.00
27/01/2014	2025 On 08-May-14			Bond Future	110.80	111.5000	110.8005	111.5000	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
27/01/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2025 On 08-May-14	110.99	Put	Bond Future	189	0	189	0	0.00
27/01/2014	2025 On 08-May-14	111.00	Put	Bond Future	199	0	199	0	0.00
27/01/2014	2025 On 08-May-14	111.01	Put	Bond Future	209	0	209	0	0.00
27/01/2014	2037 On 06-February-14			Bond Future	9.49	92.1011	9.4944	92.1011	2,022.00
27/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	991	0	991	0	0.00
27/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	903	0	903	0	0.00
27/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	1078	0	1078	0	0.00
27/01/2014	2037 On 08-May-14			Bond Future	9.60	93.3257	9.6048	93.3257	0.00
27/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	1925	1	1925	1	0.00
27/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	1838	1	1838	1	0.00
27/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	2013	1	2013	1	0.00
27/01/2014	2037 On 07-August-14			Bond Future	9.71	90.3817	9.7122	90.3817	0.00
27/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	5845	5	5845	5	0.00
27/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	5754	5	5754	5	0.00
27/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	5662	5	5662	5	0.00
27/01/2014	2037 On 06-November-14			Bond Future	9.81	9.7000	9.8096	9.7000	0.00
27/01/2014	2037 On 06-November-14	9.69	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 06-November-14	9.70	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 06-November-14	9.71	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 06-November-14	9.70	Put	Bond Future	897	0	897	0	0.00
27/01/2014	2037 On 06-November-14	9.71	Put	Bond Future	815	0	815	0	0.00
27/01/2014	2037 On 06-November-14	9.69	Put	Bond Future	980	0	980	0	0.00

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27/01/2014	2038 On 06-February-14			Bond Future	107.64	107.6403	107.6382	107.6403	24.00
27/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	628	1	628	1	0.00
27/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	638	1	638	1	0.00
27/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	648	1	648	1	0.00
27/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2038 On 08-May-14			Bond Future	109.08	109.0000	109.0825	109.0000	0.00
27/01/2014	2038 On 08-May-14	109.00	Call	Bond Future	82	0	82	0	0.00
27/01/2014	2038 On 08-May-14	109.01	Call	Bond Future	72	0	72	0	0.00
27/01/2014	2038 On 08-May-14	108.99	Call	Bond Future	92	0	92	0	0.00
27/01/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2050 On 06-February-14			Bond Future	111.95	113.4582	111.9542	113.4582	472.00
27/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	1954	3	1954	3	0.00
27/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	1964	3	1964	3	0.00
27/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	1944	3	1944	3	0.00
27/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2050 On 08-May-14			Bond Future	113.46	115.0000	113.4563	115.0000	0.00
27/01/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2050 On 08-May-14	115.00	Put	Bond Future	1544	0	1544	0	0.00
27/01/2014	2050 On 08-May-14	115.01	Put	Bond Future	1554	0	1554	0	0.00
27/01/2014	2050 On 08-May-14	114.99	Put	Bond Future	1534	0	1534	0	0.00
27/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	AI03 On 09-March-16			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
27/01/2014	AL37 On 06-February-14			Index Future	406.12	407.9660	406.1160	407.9660	0.00
27/01/2014	AL37 On 08-May-14			Index Future	411.51	413.3900	411.5140	413.3900	0.00
27/01/2014	AL37 On 07-August-14			Index Future	417.30	420.0000	417.2970	420.0000	0.00
27/01/2014	AL7T On 06-February-14			Index Future	474.87	478.3320	474.8730	478.3320	1.00
27/01/2014	AL7T On 08-May-14			Index Future	481.18	484.6920	481.1840	484.6920	0.00
27/01/2014	AL7T On 07-August-14			Index Future	487.95	492.0000	487.9470	492.0000	0.00
27/01/2014	ALBI On 06-February-14			Index Future	428.37	431.3770	428.3740	431.3770	723.00
27/01/2014	ALBI On 08-May-14			Index Future	434.07	437.1130	434.0680	437.1130	118.00
27/01/2014	ALBI On 07-August-14			Index Future	440.17	443.2660	440.1690	443.2660	0.00
27/01/2014	ALBI On 06-November-14			Index Future	446.67	450.0000	446.6700	450.0000	0.00
27/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	CS33 On 15-September-33			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
27/01/2014	EL28 On 06-February-14			Bond Future	113.42	114.1606	113.4164	114.1606	0.00
27/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	2426	3	2426	3	0.00
27/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	2406	3	2406	3	0.00
27/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	2416	3	2416	3	0.00
27/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
27/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
27/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
27/01/2014	EL28 On 08-May-14			Bond Future	113.52	114.0000	113.5174	114.0000	0.00
27/01/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	EL28 On 08-May-14	114.00	Put	Bond Future	483	0	483	0	0.00
27/01/2014	EL28 On 08-May-14	114.01	Put	Bond Future	493	0	493	0	0.00
27/01/2014	EL28 On 08-May-14	113.99	Put	Bond Future	473	0	473	0	0.00
27/01/2014	ES33 On 06-February-14			Bond Future	10.05	82.2781	10.0478	82.2781	6,292.00
27/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	3628	3	3628	3	0.00
27/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	3552	3	3552	3	0.00
27/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	3703	3	3703	3	0.00
27/01/2014	ES33 On 08-May-14			Bond Future	10.18	79.5897	10.1773	79.5897	0.00
27/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	4517	4	4517	4	0.00
27/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	4593	4	4593	4	0.00
27/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	4442	4	4442	4	0.00
27/01/2014	ES33 On 07-August-14			Bond Future	10.30	10.1700	10.3018	10.1700	0.00
27/01/2014	ES33 On 07-August-14	10.16	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 07-August-14	10.15	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 07-August-14	10.14	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 07-August-14	10.15	Put	Bond Future	1037	0	1037	0	0.00
27/01/2014	ES33 On 07-August-14	10.16	Put	Bond Future	968	0	968	0	0.00

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27/01/2014	ES33 On 07-August-14	10.14	Put	Bond Future	1106	0	1106	0	0.00
27/01/2014	ES33 On 06-November-14			Bond Future	10.42	10.3000	10.4250	10.3000	0.00
27/01/2014	ES33 On 06-November-14	10.29	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 06-November-14	10.30	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 06-November-14	10.31	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 06-November-14	10.29	Put	Bond Future	903	0	903	0	0.00
27/01/2014	ES33 On 06-November-14	10.30	Put	Bond Future	835	0	835	0	0.00
27/01/2014	ES33 On 06-November-14	10.31	Put	Bond Future	768	0	768	0	0.00
27/01/2014	GOVI On 06-February-14			GOVI	428.10	430.9490	428.1010	430.9490	486.00
27/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	118990	9	118990	9	0.00
27/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	118890	9	118890	9	0.00
27/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	119090	9	119090	9	0.00
27/01/2014	GOVI On 08-May-14			GOVI	433.79	436.6790	433.7910	436.6790	2.00
27/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	82090	5	82090	5	0.00
27/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	82190	5	82190	5	0.00
27/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	81990	5	81990	5	0.00
27/01/2014	GOVI On 07-August-14			GOVI	439.89	442.8260	439.8880	442.8260	0.00
27/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	201020	17	201020	17	0.00
27/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	201220	17	201220	17	0.00
27/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	201120	17	201120	17	0.00
27/01/2014	GOVI On 06-November-14			GOVI	446.39	449.0000	446.3850	449.0000	0.00
27/01/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 06-November-14	449.00	Put	GOVI	26150	0	26150	0	0.00

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27/01/2014	GOVI On 06-November-14	449.01	Put	GOVI	26250	0	26250	0	0.00
27/01/2014	GOVI On 06-November-14	448.99	Put	GOVI	26050	0	26050	0	0.00
27/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/01/2014	IGOV On 06-February-14			Index Future	198.95	200.5700	198.9500	200.5700	1,321.00
27/01/2014	IGOV On 08-May-14			Index Future	201.62	203.2620	201.6190	203.2620	30.00
27/01/2014	IGOV On 07-August-14			Index Future	204.48	206.1480	204.4770	206.1480	0.00
27/01/2014	IGOV On 06-November-14			Index Future	207.52	209.2160	207.5210	209.2160	0.00
27/01/2014	ILBI On 06-February-14			Index Future	542.97	543.7470	542.9720	543.7470	190.00
27/01/2014	ILBI On 08-May-14			Index Future	550.29	551.0730	550.2870	551.0730	0.00
27/01/2014	ILBI On 07-August-14			Index Future	558.16	558.9600	558.1600	558.9600	20.00
27/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
27/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.35	94.6400	5.3500	94.6400	0.00
27/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.45	94.5800	5.4500	94.5800	4,000.00
27/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	0.00
27/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.81	94.2700	5.8100	94.2700	4,000.00
27/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.02	94.0000	6.0200	94.0000	1,000.00
27/01/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	0.00
27/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.42	93.6300	6.4200	93.6300	1,000.00
27/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.78	93.2800	6.7800	93.2800	0.00
27/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.02	93.0200	7.0200	93.0200	150.00
27/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.25	92.7600	7.2500	92.7600	3,200.00
27/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.49	92.5200	7.4900	92.5200	0.00
27/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.73	92.2900	7.7300	92.2900	0.00
27/01/2014	R023 On 06-February-14			Bond Future	8.44	100.0693	8.4368	100.0693	11,257.00
27/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	3647	3	3647	3	0.00
27/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	3584	3	3584	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
27/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	3711	3	3711	3	0.00
27/01/2014	R023 On 08-May-14			Bond Future	8.56	97.4830	8.5569	97.4830	330.00
27/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	5807	5	5807	5	0.00
27/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	5870	5	5870	5	0.00
27/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	5934	5	5934	5	0.00
27/01/2014	R023 On 07-August-14			Bond Future	8.67	8.5200	8.6720	8.5200	0.00
27/01/2014	R023 On 07-August-14	8.49	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 07-August-14	8.51	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 07-August-14	8.50	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 07-August-14	8.51	Put	Bond Future	937	0	937	0	0.00
27/01/2014	R023 On 07-August-14	8.49	Put	Bond Future	1054	0	1054	0	0.00
27/01/2014	R023 On 07-August-14	8.50	Put	Bond Future	995	0	995	0	0.00
27/01/2014	R023 On 06-November-14			Bond Future	8.79	8.6300	8.7854	8.6300	0.00
27/01/2014	R023 On 06-November-14	8.60	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 06-November-14	8.61	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 06-November-14	8.59	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 06-November-14	8.60	Put	Bond Future	1044	0	1044	0	0.00
27/01/2014	R023 On 06-November-14	8.61	Put	Bond Future	987	0	987	0	0.00
27/01/2014	R023 On 06-November-14	8.59	Put	Bond Future	1100	0	1100	0	0.00
27/01/2014	R157 On 06-February-14			Bond Future	6.60	115.9588	6.5965	115.9588	28,563.00
27/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	1519	1	1519	1	0.00
27/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	1503	1	1503	1	0.00
27/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	1535	1	1535	1	0.00
27/01/2014	R157 On 08-May-14			Bond Future	6.84	110.6925	6.8447	110.6925	0.00
27/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	20	0	20	0	0.00
27/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	20	0	20	0	0.00
27/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	19	0	19	0	0.00
27/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	2250	2	2250	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
27/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	2264	2	2264	2	0.00
27/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	2237	2	2237	2	0.00
27/01/2014	R157 On 07-August-14			Bond Future	7.12	112.2517	7.1200	112.2517	0.00
27/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	432	1	432	1	0.00
27/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	437	1	437	1	0.00
27/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	441	1	441	1	0.00
27/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	846	1	846	1	0.00
27/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	840	1	840	1	0.00
27/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	833	1	833	1	0.00
27/01/2014	R157 On 06-November-14			Bond Future	7.48	107.0998	7.4836	107.0998	0.00
27/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	222	0	222	0	0.00
27/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	220	0	220	0	0.00
27/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	224	0	224	0	0.00
27/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	1298	1	1298	1	0.00
27/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	1311	1	1311	1	0.00
27/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	1305	1	1305	1	0.00
27/01/2014	R186 On 06-February-14			Bond Future	8.67	116.3792	8.6749	116.3792	60,119.00
27/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	1	0	1	0	0.00
27/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	1398	2	1398	2	0.00
27/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	1	0	1	0	0.00
27/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	1	0	1	0	0.00
27/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	8160	7	8160	7	0.00
27/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	8067	7	8067	7	0.00
27/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	770	1	770	1	250.00
27/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	8252	7	8252	7	0.00
27/01/2014	R186 On 08-May-14			Bond Future	8.79	117.9266	8.7891	117.9266	950.00
27/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	198	0	198	0	0.00
27/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	2527	3	2527	3	0.00
27/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	203	0	203	0	0.00
27/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	5737	6	5737	6	0.00
27/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	1783	2	1783	2	8,000.00
27/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	194	0	194	0	0.00
27/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	471	1	471	1	1,933.00
27/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	4514	5	4514	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
27/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	15334	14	15334	14	0.00
27/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	4934	4	4934	4	1,933.00
27/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	15241	14	15241	14	0.00
27/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	2803	2	2803	2	400.00
27/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	2043	2	2043	2	8,000.00
27/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	15427	15	15427	15	0.00
27/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	11780	11	11780	11	0.00
27/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	6330	6	6330	6	0.00
27/01/2014	R186 On 07-August-14			Bond Future	8.90	114.2953	8.8966	114.2953	0.00
27/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	2584	3	2584	3	0.00
27/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	2641	3	2641	3	0.00
27/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	2612	3	2612	3	0.00
27/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	4758	5	4758	5	0.00
27/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	7486	7	7486	7	0.00
27/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	7599	7	7599	7	0.00
27/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	7542	7	7542	7	0.00
27/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	4571	4	4571	4	840.00
27/01/2014	R186 On 06-November-14			Bond Future	9.00	115.9850	8.9986	115.9850	0.00
27/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	6157	7	6157	7	0.00
27/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	2664	3	2664	3	0.00
27/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	2715	3	2715	3	0.00
27/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	2689	3	2689	3	0.00
27/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	9628	9	9628	9	0.00
27/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	9687	9	9687	9	0.00
27/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	9568	9	9568	9	0.00
27/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	4825	4	4825	4	2,010.00
27/01/2014	R197 On 06-February-14			Bond Future	273.34	275.7478	273.3397	275.7478	2,049.00
27/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	6660	4	6660	4	0.00
27/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	6670	4	6670	4	0.00
27/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	6650	4	6650	4	0.00
27/01/2014	R197 On 08-May-14			Bond Future	277.01	250.0000	277.0075	250.0000	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
27/01/2014	R197 On 08-May-14	249.99	Call	Bond Future	27017	0	27017	0	0.00
27/01/2014	R197 On 08-May-14	250.01	Call	Bond Future	26997	0	26997	0	0.00
27/01/2014	R197 On 08-May-14	250.00	Call	Bond Future	27007	0	27007	0	0.00
27/01/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
27/01/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
27/01/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
27/01/2014	R201 On 06-February-14			Bond Future	5.57	103.8920	5.5671	103.8920	0.00
27/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	9	0	9	0	0.00
27/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	11	0	11	0	0.00
27/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	10	0	10	0	0.00
27/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	279	0	279	0	0.00
27/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	271	0	271	0	0.00
27/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	286	0	286	0	0.00
27/01/2014	R201 On 08-May-14			Bond Future	5.66	105.2733	5.6584	105.2733	0.00
27/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	47	0	47	0	0.00
27/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	48	0	48	0	0.00
27/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	46	0	46	0	0.00
27/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	590	1	590	1	0.00
27/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	595	1	595	1	0.00
27/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	600	1	600	1	0.00
27/01/2014	R201 On 07-August-14			Bond Future	5.60	102.3459	5.6022	102.3459	0.00
27/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	162	0	162	0	0.00
27/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	165	0	165	0	0.00
27/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	164	0	164	0	0.00
27/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	275	0	275	0	0.00
27/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	273	0	273	0	0.00
27/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	271	0	271	0	0.00
27/01/2014	R202 On 06-February-14			Bond Future	209.05	211.2453	209.0547	211.2453	44,679.00
27/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	1674	3	1674	3	0.00
27/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	1664	3	1664	3	0.00
27/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	1669	3	1669	3	0.00
27/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	1614	1	1614	1	0.00
27/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	1619	1	1619	1	0.00
27/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	1609	1	1609	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
27/01/2014	R202 On 08-May-14			Bond Future	211.86	215.0000	211.8600	215.0000	0.00
27/01/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R202 On 08-May-14	215.00	Put	Bond Future	3140	0	3140	0	0.00
27/01/2014	R202 On 08-May-14	214.99	Put	Bond Future	3130	0	3130	0	0.00
27/01/2014	R202 On 08-May-14	215.01	Put	Bond Future	3150	0	3150	0	0.00
27/01/2014	R203 On 06-February-14			Bond Future	7.46	106.2281	7.4589	106.2281	10,779.00
27/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
27/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	2	0	2	0	13.00
27/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	4886	4	4886	4	0.00
27/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	4255	4	4255	4	0.00
27/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	4189	4	4189	4	0.00
27/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	1973	2	1973	2	0.00
27/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	4222	4	4222	4	0.00
27/01/2014	R203 On 08-May-14			Bond Future	7.64	103.4800	7.6374	103.4800	140.00
27/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	20	0	20	0	0.00
27/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	300	0	300	0	29.00
27/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	19	0	19	0	0.00
27/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	20	0	20	0	0.00
27/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	795	1	795	1	16.00
27/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	5777	5	5777	5	0.00
27/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	1495	1	1495	1	0.00
27/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	5747	5	5747	5	0.00
27/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	5716	5	5716	5	0.00
27/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	2672	2	2672	2	0.00
27/01/2014	R203 On 07-August-14			Bond Future	7.81	104.9373	7.8126	104.9373	0.00
27/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	842	1	842	1	0.00
27/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	832	1	832	1	0.00
27/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	822	1	822	1	0.00
27/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	461	1	461	1	46.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	2240	2	2240	2	0.00
27/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	2222	2	2222	2	0.00
27/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	2258	2	2258	2	0.00
27/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	3152	3	3152	3	0.00
27/01/2014	R203 On 06-November-14			Bond Future	8.00	102.3255	7.9964	102.3255	0.00
27/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	643	1	643	1	14.00
27/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	550	1	550	1	45.00
27/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	563	1	563	1	0.00
27/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	557	1	557	1	0.00
27/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	3235	3	3235	3	0.00
27/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	3506	3	3506	3	0.00
27/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	3467	3	3467	3	0.00
27/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	3487	3	3487	3	0.00
27/01/2014	R204 On 06-February-14			Bond Future	7.75	102.6030	7.7502	102.6030	29,703.00
27/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	5597	5	5597	5	0.00
27/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	5554	5	5554	5	0.00
27/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	5640	5	5640	5	0.00
27/01/2014	R204 On 08-May-14			Bond Future	7.91	103.9672	7.9077	103.9672	210.00
27/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	35	0	35	0	0.00
27/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	34	0	34	0	0.00
27/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	36	0	36	0	0.00
27/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	7426	7	7426	7	0.00
27/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	7467	7	7467	7	0.00
27/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	7386	7	7386	7	0.00
27/01/2014	R204 On 07-August-14			Bond Future	8.06	101.3994	8.0599	101.3994	0.00
27/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1099	1	1099	1	0.00
27/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	1561	2	1561	2	0.00
27/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1111	1	1111	1	0.00
27/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1086	1	1086	1	0.00
27/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	2578	2	2578	2	530.00
27/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	3356	3	3356	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
27/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	3307	3	3307	3	0.00
27/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	3331	3	3331	3	0.00
27/01/2014	R204 On 06-November-14			Bond Future	8.21	102.8982	8.2086	102.8982	0.00
27/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	863	1	863	1	0.00
27/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	872	1	872	1	0.00
27/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	2076	2	2076	2	0.00
27/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	854	1	854	1	0.00
27/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	5098	5	5098	5	0.00
27/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	2826	3	2826	3	1,270.00
27/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	5071	5	5071	5	0.00
27/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	5126	5	5126	5	0.00
27/01/2014	R207 On 06-February-14			Bond Future	8.04	97.4120	8.0392	97.4120	20,554.00
27/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	6564	6	6564	6	0.00
27/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	6613	6	6613	6	0.00
27/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	6515	6	6515	6	0.00
27/01/2014	R207 On 08-May-14			Bond Future	8.19	98.7072	8.1880	98.7072	90.00
27/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	36	0	36	0	0.00
27/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	37	0	37	0	0.00
27/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	35	0	35	0	0.00
27/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	9189	9	9189	9	0.00
27/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	9236	9	9236	9	0.00
27/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	9141	9	9141	9	0.00
27/01/2014	R207 On 07-August-14			Bond Future	8.33	96.4564	8.3320	96.4564	0.00
27/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	1264	1	1264	1	0.00
27/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	1292	2	1292	2	0.00
27/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	1278	1	1278	1	0.00
27/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	3959	4	3959	4	0.00
27/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	3989	4	3989	4	0.00
27/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	3931	4	3931	4	0.00
27/01/2014	R207 On 06-November-14			Bond Future	8.47	97.8822	8.4659	97.8822	0.00
27/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1190	1	1190	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
27/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1167	1	1167	1	0.00
27/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1179	1	1179	1	0.00
27/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	5800	5	5800	5	0.00
27/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	5769	5	5769	5	0.00
27/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	5738	5	5738	5	0.00
27/01/2014	R208 On 06-February-14			Bond Future	8.19	95.4542	8.1874	95.4542	11,167.00
27/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	7653	7	7653	7	0.00
27/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	7597	7	7597	7	0.00
27/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	7709	7	7709	7	0.00
27/01/2014	R208 On 08-May-14			Bond Future	8.32	93.3272	8.3185	93.3272	110.00
27/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	32	0	32	0	0.00
27/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	34	0	34	0	0.00
27/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	33	0	33	0	0.00
27/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	10668	10	10668	10	0.00
27/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	10558	10	10558	10	0.00
27/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	10613	10	10613	10	0.00
27/01/2014	R208 On 07-August-14			Bond Future	8.44	94.6417	8.4433	94.6417	0.00
27/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	1339	2	1339	2	0.00
27/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	2245	3	2245	3	0.00
27/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	1324	2	1324	2	0.00
27/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	1355	2	1355	2	0.00
27/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	3022	3	3022	3	630.00
27/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	4450	4	4450	4	0.00
27/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	4416	4	4416	4	0.00
27/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	4484	4	4484	4	0.00
27/01/2014	R208 On 06-November-14			Bond Future	8.56	92.6425	8.5648	92.6425	0.00
27/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1120	1	1120	1	0.00
27/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1144	1	1144	1	0.00
27/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1132	1	1132	1	0.00
27/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	2947	3	2947	3	0.00
27/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	6412	6	6412	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
27/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	3244	3	3244	3	1,520.00
27/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	6449	6	6449	6	0.00
27/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	6376	6	6376	6	0.00
27/01/2014	R209 On 06-February-14			Bond Future	9.39	74.0997	9.3886	74.0997	23,535.00
27/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	3	0	3	0	0.00
27/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	4	0	4	0	0.00
27/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	4	0	4	0	0.00
27/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	6444	6	6444	6	0.00
27/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	6283	5	6283	5	0.00
27/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	6363	6	6363	6	0.00
27/01/2014	R209 On 08-May-14			Bond Future	9.49	71.9403	9.4892	71.9403	488.00
27/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	3659	4	3659	4	0.00
27/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	220	0	220	0	0.00
27/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	3196	4	3196	4	0.00
27/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	215	0	215	0	0.00
27/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	4113	5	4113	5	0.00
27/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	792	1	792	1	640.00
27/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	1733	2	1733	2	640.00
27/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	4509	5	4509	5	0.00
27/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	210	0	210	0	0.00
27/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	13262	12	13262	12	0.00
27/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	3121	3	3121	3	640.00
27/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	13348	13	13348	13	0.00
27/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2689	2	2689	2	883.00
27/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	13176	12	13176	12	0.00
27/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	5276	5	5276	5	0.00
27/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	2332	2	2332	2	7,262.00
27/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	2065	2	2065	2	10,000.00
27/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	8252	8	8252	8	0.00
27/01/2014	R209 On 07-August-14			Bond Future	9.58	72.9537	9.5844	72.9537	0.00
27/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	2750	3	2750	3	0.00
27/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	2777	3	2777	3	0.00
27/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	2724	3	2724	3	0.00
27/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	6522	6	6522	6	0.00

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27/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	6619	6	6619	6	0.00
27/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	6571	6	6571	6	0.00
27/01/2014	R209 On 06-November-14			Bond Future	9.68	70.8858	9.6761	70.8858	0.00
27/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	3179	4	3179	4	0.00
27/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	3230	4	3230	4	0.00
27/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	3204	4	3204	4	0.00
27/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	8063	8	8063	8	0.00
27/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	7964	7	7964	7	0.00
27/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	8014	8	8014	8	0.00
27/01/2014	R210 On 06-February-14			Bond Future	158.53	160.0384	158.5316	160.0384	1,319.00
27/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	2958	1	2958	1	0.00
27/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	2968	1	2968	1	0.00
27/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	2978	1	2978	1	0.00
27/01/2014	R210 On 08-May-14			Bond Future	158.70	160.0000	158.7018	160.0000	0.00
27/01/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R210 On 08-May-14	159.99	Put	Bond Future	1288	0	1288	0	0.00
27/01/2014	R210 On 08-May-14	160.01	Put	Bond Future	1308	0	1308	0	0.00
27/01/2014	R210 On 08-May-14	160.00	Put	Bond Future	1298	0	1298	0	0.00
27/01/2014	R211 On 06-February-14			Bond Future	128.24	128.6195	128.2362	128.6195	2,022.00
27/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	764	0	764	0	0.00
27/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	754	0	754	0	0.00
27/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	774	0	774	0	0.00
27/01/2014	R211 On 08-May-14			Bond Future	129.96	130.3000	129.9570	130.3000	0.00
27/01/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R211 On 08-May-14	130.00	Call	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
27/01/2014	R211 On 08-May-14	130.00	Put	Bond Future	43	0	43	0	0.00
27/01/2014	R211 On 08-May-14	129.99	Put	Bond Future	33	0	33	0	0.00
27/01/2014	R211 On 08-May-14	130.01	Put	Bond Future	53	0	53	0	0.00
27/01/2014	R212 On 06-February-14			Bond Future	129.80	130.4646	129.8026	130.4646	21,791.00
27/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	3187	3	3187	3	0.00
27/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	3207	3	3207	3	0.00
27/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	3197	3	3197	3	0.00
27/01/2014	R212 On 08-May-14			Bond Future	131.54	132.2000	131.5443	132.2000	0.00
27/01/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R212 On 08-May-14	132.01	Put	Bond Future	466	0	466	0	0.00
27/01/2014	R212 On 08-May-14	132.00	Put	Bond Future	456	0	456	0	0.00
27/01/2014	R212 On 08-May-14	131.99	Put	Bond Future	446	0	446	0	0.00
27/01/2014	R213 On 06-February-14			Bond Future	9.23	84.9983	9.2348	84.9983	21,529.00
27/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	1	0	1	0	0.00
27/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	2	0	2	0	0.00
27/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	2	0	2	0	0.00
27/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	7261	6	7261	6	0.00
27/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	7179	6	7179	6	0.00
27/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	7344	7	7344	7	0.00
27/01/2014	R213 On 08-May-14			Bond Future	9.34	82.5906	9.3402	82.5906	190.00
27/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	199	0	199	0	0.00
27/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	209	0	209	0	0.00
27/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	204	0	204	0	0.00
27/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	13767	13	13767	13	0.00
27/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	13852	13	13852	13	0.00
27/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	13682	13	13682	13	0.00
27/01/2014	R213 On 07-August-14			Bond Future	9.44	83.7536	9.4414	83.7536	0.00
27/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	2609	3	2609	3	0.00
27/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	2660	3	2660	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
27/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	2634	3	2634	3	0.00
27/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	6908	6	6908	6	0.00
27/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	6959	6	6959	6	0.00
27/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	7009	7	7009	7	0.00
27/01/2014	R213 On 06-November-14			Bond Future	9.54	81.4511	9.5402	81.4511	0.00
27/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	3139	4	3139	4	0.00
27/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	3190	4	3190	4	0.00
27/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	3164	4	3164	4	0.00
27/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	8155	8	8155	8	0.00
27/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	8105	8	8105	8	0.00
27/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	8205	8	8205	8	0.00
27/01/2014	R214 On 06-February-14			Bond Future	9.50	74.8866	9.4988	74.8866	5,455.00
27/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	89	0	89	0	0.00
27/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	95	0	95	0	0.00
27/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	83	0	83	0	0.00
27/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	3885	3	3885	3	0.00
27/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	3959	3	3959	3	0.00
27/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	3811	3	3811	3	0.00
27/01/2014	R214 On 08-May-14			Bond Future	9.60	72.5972	9.5976	72.5972	100.00
27/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	1632	2	1632	2	0.00
27/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	1609	2	1609	2	0.00
27/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	1655	2	1655	2	0.00
27/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	6082	5	6082	5	0.00
27/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	6138	6	6138	6	0.00
27/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	6195	6	6195	6	0.00
27/01/2014	R214 On 07-August-14			Bond Future	9.69	9.5500	9.6924	9.5500	0.00
27/01/2014	R214 On 07-August-14	9.54	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R214 On 07-August-14	9.56	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R214 On 07-August-14	9.55	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R214 On 07-August-14	9.56	Put	Bond Future	942	0	942	0	0.00
27/01/2014	R214 On 07-August-14	9.54	Put	Bond Future	1086	0	1086	0	0.00
27/01/2014	R214 On 07-August-14	9.55	Put	Bond Future	1014	0	1014	0	0.00
27/01/2014	R214 On 06-November-14			Bond Future	9.78	9.6500	9.7847	9.6500	0.00
27/01/2014	R214 On 06-November-14	9.64	Call	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
27/01/2014	R214 On 06-November-14	9.65	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R214 On 06-November-14	9.66	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R214 On 06-November-14	9.65	Put	Bond Future	943	0	943	0	0.00
27/01/2014	R214 On 06-November-14	9.66	Put	Bond Future	873	0	873	0	0.00
27/01/2014	R214 On 06-November-14	9.64	Put	Bond Future	1014	0	1014	0	0.00
27/01/2014	R248 On 06-February-14			Bond Future	9.58	96.8683	9.5793	96.8683	12,135.00
27/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	4741	4	4741	4	0.00
27/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	4640	3	4640	3	0.00
27/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	4539	3	4539	3	0.00
27/01/2014	R248 On 08-May-14			Bond Future	9.68	93.7340	9.6817	93.7340	1,515.00
27/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	6083	5	6083	5	0.00
27/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	5981	5	5981	5	0.00
27/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	6185	5	6185	5	0.00
27/01/2014	R248 On 07-August-14			Bond Future	9.78	9.6500	9.7804	9.6500	0.00
27/01/2014	R248 On 07-August-14	9.65	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 07-August-14	9.64	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 07-August-14	9.66	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 07-August-14	9.66	Put	Bond Future	1085	0	1085	0	0.00
27/01/2014	R248 On 07-August-14	9.65	Put	Bond Future	1176	0	1176	0	0.00
27/01/2014	R248 On 07-August-14	9.64	Put	Bond Future	1267	0	1267	0	0.00
27/01/2014	R248 On 06-November-14			Bond Future	9.88	9.7300	9.8766	9.7300	0.00
27/01/2014	R248 On 06-November-14	9.72	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 06-November-14	9.74	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 06-November-14	9.73	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 06-November-14	9.73	Put	Bond Future	1301	0	1301	0	0.00
27/01/2014	R248 On 06-November-14	9.74	Put	Bond Future	1211	0	1211	0	0.00
27/01/2014	R248 On 06-November-14	9.72	Put	Bond Future	1391	0	1391	0	0.00