



# 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
29/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	2025 On 06-February-14			Bond Future	107.56	109.1689	107.5577	109.1689	0.00
29/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	3442	2	3442	2	0.00
29/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	3432	2	3432	2	0.00
29/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	3452	2	3452	2	0.00
29/01/2014	2025 On 08-May-14			Bond Future	109.00	110.6337	109.0003	110.6337	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
29/01/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2025 On 08-May-14	110.99	Put	Bond Future	1990	0	1990	0	0.00
29/01/2014	2025 On 08-May-14	111.00	Put	Bond Future	2000	0	2000	0	0.00
29/01/2014	2025 On 08-May-14	111.01	Put	Bond Future	2010	0	2010	0	0.00
29/01/2014	2037 On 06-February-14			Bond Future	9.39	91.2488	9.3944	91.2488	2,022.00
29/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	125	1	125	1	0.00
29/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	38	1	38	1	0.00
29/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	213	1	213	1	0.00
29/01/2014	2037 On 08-May-14			Bond Future	9.50	92.4618	9.5015	92.4618	0.00
29/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	1049	2	1049	2	0.00
29/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	962	2	962	2	0.00
29/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	1136	2	1136	2	0.00
29/01/2014	2037 On 07-August-14			Bond Future	9.61	89.5040	9.6056	89.5040	0.00
29/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	4958	6	4958	6	0.00
29/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	4866	6	4866	6	0.00
29/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	4775	5	4775	5	0.00
29/01/2014	2037 On 06-November-14			Bond Future	9.70	90.7106	9.6998	90.7106	0.00
29/01/2014	2037 On 06-November-14	9.69	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2037 On 06-November-14	9.70	Call	Bond Future	2	0	2	0	0.00
29/01/2014	2037 On 06-November-14	9.71	Call	Bond Future	85	0	85	0	0.00
29/01/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	1	0	1	0.00
29/01/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	1	0	1	0.00
29/01/2014	2037 On 06-November-14	9.69	Put	Bond Future	81	1	81	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
29/01/2014	2038 On 06-February-14			Bond Future	106.64	106.6496	106.6380	106.6496	24.00
29/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	362	0	362	0	0.00
29/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	372	0	372	0	0.00
29/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	352	0	352	0	0.00
29/01/2014	2038 On 08-May-14			Bond Future	108.07	108.0804	108.0682	108.0804	0.00
29/01/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2038 On 08-May-14	109.01	Put	Bond Future	942	1	942	1	0.00
29/01/2014	2038 On 08-May-14	109.00	Put	Bond Future	932	1	932	1	0.00
29/01/2014	2038 On 08-May-14	108.99	Put	Bond Future	922	1	922	1	0.00
29/01/2014	2050 On 06-February-14			Bond Future	111.94	111.9523	111.9404	111.9523	472.00
29/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	1940	2	1940	2	0.00
29/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	1950	2	1950	2	0.00
29/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	1930	2	1930	2	0.00
29/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
29/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
29/01/2014	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
29/01/2014	2050 On 08-May-14			Bond Future	113.44	113.4544	113.4419	113.4544	0.00
29/01/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
29/01/2014	2050 On 08-May-14	115.00	Put	Bond Future	1558	2	1558	2	0.00
29/01/2014	2050 On 08-May-14	115.01	Put	Bond Future	1568	2	1568	2	0.00
29/01/2014	2050 On 08-May-14	114.99	Put	Bond Future	1548	2	1548	2	0.00
29/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	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
29/01/2014	AL37 On 06-February-14			Index Future	401.27	404.6880	401.2710	404.6880	0.00
29/01/2014	AL37 On 08-May-14			Index Future	406.60	410.0660	406.6030	410.0660	0.00
29/01/2014	AL37 On 07-August-14			Index Future	412.32	415.8290	412.3150	415.8290	0.00
29/01/2014	AL7T On 06-February-14			Index Future	469.36	472.8220	469.3630	472.8220	1.00
29/01/2014	AL7T On 08-May-14			Index Future	475.60	479.1060	475.6000	479.1060	0.00
29/01/2014	AL7T On 07-August-14			Index Future	482.28	485.8390	482.2820	485.8390	0.00
29/01/2014	ALBI On 06-February-14			Index Future	425.53	427.3410	425.5330	427.3410	712.00
29/01/2014	ALBI On 08-May-14			Index Future	431.19	433.0210	431.1880	433.0210	118.00
29/01/2014	ALBI On 07-August-14			Index Future	437.25	439.1050	437.2460	439.1050	0.00
29/01/2014	ALBI On 06-November-14			Index Future	443.70	445.5890	443.7010	445.5890	0.00
29/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2014	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
29/01/2014	EL28 On 06-February-14			Bond Future	113.40	113.4145	113.4024	113.4145	0.00
29/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	2412	2	2412	2	0.00
29/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	2392	2	2392	2	0.00
29/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	2402	2	2402	2	0.00
29/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
29/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
29/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
29/01/2014	EL28 On 08-May-14			Bond Future	113.50	113.5154	113.5028	113.5154	0.00
29/01/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
29/01/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
29/01/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
29/01/2014	EL28 On 08-May-14	114.00	Put	Bond Future	497	0	497	0	0.00
29/01/2014	EL28 On 08-May-14	114.01	Put	Bond Future	507	0	507	0	0.00
29/01/2014	EL28 On 08-May-14	113.99	Put	Bond Future	487	0	487	0	0.00
29/01/2014	ES33 On 06-February-14			Bond Future	10.02	81.4435	10.0168	81.4435	6,292.00
29/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
29/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
29/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
29/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	3409	4	3409	4	0.00
29/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	3334	4	3334	4	0.00
29/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	3484	4	3484	4	0.00
29/01/2014	ES33 On 08-May-14			Bond Future	10.15	78.7439	10.1452	78.7439	0.00
29/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
29/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
29/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
29/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	4296	5	4296	5	0.00
29/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	4372	5	4372	5	0.00
29/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	4221	4	4221	4	0.00
29/01/2014	ES33 On 07-August-14			Bond Future	10.27	79.7425	10.2689	79.7425	0.00
29/01/2014	ES33 On 07-August-14	10.16	Call	Bond Future	0	0	0	0	0.00
29/01/2014	ES33 On 07-August-14	10.15	Call	Bond Future	0	0	0	0	0.00
29/01/2014	ES33 On 07-August-14	10.14	Call	Bond Future	0	0	0	0	0.00
29/01/2014	ES33 On 07-August-14	10.15	Put	Bond Future	814	1	814	1	0.00
29/01/2014	ES33 On 07-August-14	10.16	Put	Bond Future	745	1	745	1	0.00

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29/01/2014	ES33 On 07-August-14	10.14	Put	Bond Future	883	1	883	1	0.00
29/01/2014	ES33 On 06-November-14			Bond Future	10.39	77.1397	10.3910	77.1397	0.00
29/01/2014	ES33 On 06-November-14	10.29	Call	Bond Future	0	0	0	0	0.00
29/01/2014	ES33 On 06-November-14	10.30	Call	Bond Future	0	0	0	0	0.00
29/01/2014	ES33 On 06-November-14	10.31	Call	Bond Future	0	0	0	0	0.00
29/01/2014	ES33 On 06-November-14	10.29	Put	Bond Future	677	1	677	1	0.00
29/01/2014	ES33 On 06-November-14	10.30	Put	Bond Future	610	1	610	1	0.00
29/01/2014	ES33 On 06-November-14	10.31	Put	Bond Future	542	1	542	1	0.00
29/01/2014	GOVI On 06-February-14			GOVI	424.84	426.9540	424.8360	426.9540	286.00
29/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
29/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
29/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
29/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	151640	13	151640	13	0.00
29/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	151540	13	151540	13	0.00
29/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	151740	13	151740	13	0.00
29/01/2014	GOVI On 08-May-14			GOVI	430.48	432.6280	430.4810	432.6280	27.00
29/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
29/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
29/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
29/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	115190	9	115190	9	0.00
29/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	115290	9	115290	9	0.00
29/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	115090	9	115090	9	0.00
29/01/2014	GOVI On 07-August-14			GOVI	436.53	438.7070	436.5290	438.7070	175.00
29/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
29/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
29/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
29/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	234610	21	234610	21	0.00
29/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	234810	21	234810	21	0.00
29/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	234710	21	234710	21	0.00
29/01/2014	GOVI On 06-November-14			GOVI	442.97	445.1850	442.9730	445.1850	0.00
29/01/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
29/01/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
29/01/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
29/01/2014	GOVI On 06-November-14	449.00	Put	GOVI	60270	4	60270	4	0.00

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29/01/2014	GOVI On 06-November-14	449.01	Put	GOVI	60370	4	60370	4	0.00
29/01/2014	GOVI On 06-November-14	448.99	Put	GOVI	60170	4	60170	4	0.00
29/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/01/2014	IGOV On 06-February-14			Index Future	197.70	198.8160	197.6970	198.8160	1,321.00
29/01/2014	IGOV On 08-May-14			Index Future	200.35	201.4830	200.3490	201.4830	30.00
29/01/2014	IGOV On 07-August-14			Index Future	203.19	204.3380	203.1880	204.3380	0.00
29/01/2014	IGOV On 06-November-14			Index Future	206.21	207.3790	206.2110	207.3790	0.00
29/01/2014	ILBI On 06-February-14			Index Future	536.41	536.8690	536.4080	536.8690	190.00
29/01/2014	ILBI On 08-May-14			Index Future	543.63	544.1020	543.6330	544.1020	0.00
29/01/2014	ILBI On 07-August-14			Index Future	551.40	551.8850	551.4040	551.8850	20.00
29/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
29/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
29/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.62	94.6100	5.6200	94.6100	2,000.00
29/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.88	94.4600	5.8800	94.4600	4,000.00
29/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.23	94.2100	6.2300	94.2100	0.00
29/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.38	94.0800	6.3800	94.0800	4,000.00
29/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.70	93.8600	6.7000	93.8600	4,000.00
29/01/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.75	93.7900	6.7500	93.7900	0.00
29/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	7.08	93.4800	7.0800	93.4800	1,000.00
29/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.40	93.1200	7.4000	93.1200	0.00
29/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.53	92.8700	7.5300	92.8700	150.00
29/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.70	92.6300	7.7000	92.6300	3,200.00
29/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.90	92.4000	7.9000	92.4000	0.00
29/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.05	92.1700	8.0500	92.1700	0.00
29/01/2014	R023 On 06-February-14			Bond Future	8.61	98.7708	8.6068	98.7708	10,257.00
29/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	1	0	1	0	0.00
29/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	2	0	2	0	0.00
29/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	1	0	1	0	0.00
29/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	4673	4	4673	4	0.00
29/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	4610	4	4610	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	4737	4	4737	4	0.00
29/01/2014	R023 On 08-May-14			Bond Future	8.73	96.1669	8.7341	96.1669	1,230.00
29/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	444	0	444	0	0.00
29/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	452	0	452	0	0.00
29/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	436	0	436	0	0.00
29/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	7298	6	7298	6	0.00
29/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	7353	6	7353	6	0.00
29/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	7409	6	7409	6	0.00
29/01/2014	R023 On 07-August-14			Bond Future	8.86	97.4058	8.8571	97.4058	0.00
29/01/2014	R023 On 07-August-14	8.49	Call	Bond Future	2373	0	2373	0	0.00
29/01/2014	R023 On 07-August-14	8.51	Call	Bond Future	2420	0	2420	0	0.00
29/01/2014	R023 On 07-August-14	8.50	Call	Bond Future	2396	0	2396	0	0.00
29/01/2014	R023 On 07-August-14	8.51	Put	Bond Future	4413	1	4413	1	0.00
29/01/2014	R023 On 07-August-14	8.49	Put	Bond Future	4483	2	4483	2	0.00
29/01/2014	R023 On 07-August-14	8.50	Put	Bond Future	4448	1	4448	1	0.00
29/01/2014	R023 On 06-November-14			Bond Future	8.98	94.9276	8.9787	94.9276	0.00
29/01/2014	R023 On 06-November-14	8.60	Call	Bond Future	2924	0	2924	0	0.00
29/01/2014	R023 On 06-November-14	8.61	Call	Bond Future	2947	0	2947	0	0.00
29/01/2014	R023 On 06-November-14	8.59	Call	Bond Future	2900	0	2900	0	0.00
29/01/2014	R023 On 06-November-14	8.60	Put	Bond Future	5040	2	5040	2	0.00
29/01/2014	R023 On 06-November-14	8.61	Put	Bond Future	5007	1	5007	1	0.00
29/01/2014	R023 On 06-November-14	8.59	Put	Bond Future	5073	2	5073	2	0.00
29/01/2014	R157 On 06-February-14			Bond Future	7.02	115.6012	7.0177	115.6012	28,563.00
29/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	2186	2	2186	2	0.00
29/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	2169	2	2169	2	0.00
29/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	2202	2	2202	2	0.00
29/01/2014	R157 On 08-May-14			Bond Future	7.35	110.3297	7.3527	110.3297	0.00
29/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	6	0	6	0	0.00
29/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	6	0	6	0	0.00
29/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	6	0	6	0	0.00
29/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	2913	2	2913	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
29/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	2926	2	2926	2	0.00
29/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	2899	2	2899	2	0.00
29/01/2014	R157 On 07-August-14			Bond Future	7.76	111.8817	7.7558	111.8817	0.00
29/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	225	0	225	0	0.00
29/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	228	0	228	0	0.00
29/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	231	0	231	0	0.00
29/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	1327	1	1327	1	0.00
29/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	1318	1	1318	1	0.00
29/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	1310	1	1310	1	0.00
29/01/2014	R157 On 06-November-14			Bond Future	8.32	106.7251	8.3232	106.7251	0.00
29/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	110	0	110	0	0.00
29/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	109	0	109	0	0.00
29/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	112	0	112	0	0.00
29/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	1885	1	1885	1	0.00
29/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	1899	1	1899	1	0.00
29/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	1892	1	1892	1	0.00
29/01/2014	R186 On 06-February-14			Bond Future	8.79	115.1288	8.7903	115.1288	50,935.00
29/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	798	1	798	1	0.00
29/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	9123	8	9123	8	0.00
29/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	9030	8	9030	8	0.00
29/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	1134	1	1134	1	250.00
29/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	9215	9	9215	9	0.00
29/01/2014	R186 On 08-May-14			Bond Future	8.91	116.6592	8.9090	116.6592	950.00
29/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	160	0	160	0	0.00
29/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	2164	2	2164	2	0.00
29/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	163	0	163	0	0.00
29/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	5109	5	5109	5	0.00
29/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	1503	2	1503	2	8,000.00
29/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	156	0	156	0	0.00
29/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	387	0	387	0	1,933.00
29/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	3973	4	3973	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	16273	16	16273	16	0.00
29/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	5548	5	5548	5	1,933.00
29/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	16179	16	16179	16	0.00
29/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	3238	3	3238	3	400.00
29/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	2393	2	2393	2	8,000.00
29/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	16367	16	16367	16	0.00
29/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	12672	12	12672	12	0.00
29/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	7028	7	7028	7	0.00
29/01/2014	R186 On 07-August-14			Bond Future	9.02	113.0080	9.0212	113.0080	0.00
29/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	2234	2	2234	2	0.00
29/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	2285	3	2285	3	0.00
29/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	2259	2	2259	2	0.00
29/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	4221	5	4221	5	0.00
29/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	8122	8	8122	8	0.00
29/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	8241	8	8241	8	0.00
29/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	8182	8	8182	8	0.00
29/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	5026	5	5026	5	840.00
29/01/2014	R186 On 06-November-14			Bond Future	9.13	114.6795	9.1281	114.6795	0.00
29/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	5656	6	5656	6	0.00
29/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	2403	3	2403	3	0.00
29/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	2450	3	2450	3	0.00
29/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	2426	3	2426	3	0.00
29/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	10373	10	10373	10	0.00
29/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	10435	10	10435	10	0.00
29/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	10312	10	10312	10	0.00
29/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	5333	5	5333	5	2,010.00
29/01/2014	R197 On 06-February-14			Bond Future	270.28	273.3310	270.2783	273.3310	2,049.00
29/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	9722	7	9722	7	0.00
29/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	9732	7	9732	7	0.00
29/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	9712	7	9712	7	0.00
29/01/2014	R197 On 08-May-14			Bond Future	273.90	276.9984	273.9034	276.9984	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
29/01/2014	R197 On 08-May-14	249.99	Call	Bond Future	23913	27	23913	27	0.00
29/01/2014	R197 On 08-May-14	250.01	Call	Bond Future	23893	27	23893	27	0.00
29/01/2014	R197 On 08-May-14	250.00	Call	Bond Future	23903	27	23903	27	0.00
29/01/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
29/01/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
29/01/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
29/01/2014	R201 On 06-February-14			Bond Future	5.88	103.8410	5.8761	103.8410	0.00
29/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	529	0	529	0	0.00
29/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	521	0	521	0	0.00
29/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	538	0	538	0	0.00
29/01/2014	R201 On 08-May-14			Bond Future	6.10	105.2213	6.1004	105.2213	0.00
29/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	18	0	18	0	0.00
29/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	19	0	19	0	0.00
29/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	18	0	18	0	0.00
29/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	825	1	825	1	0.00
29/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	831	1	831	1	0.00
29/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	837	1	837	1	0.00
29/01/2014	R201 On 07-August-14			Bond Future	6.35	102.2912	6.3535	102.2912	0.00
29/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	78	0	78	0	0.00
29/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	80	0	80	0	0.00
29/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	79	0	79	0	0.00
29/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	460	0	460	0	0.00
29/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	457	0	457	0	0.00
29/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	455	0	455	0	0.00
29/01/2014	R202 On 06-February-14			Bond Future	207.48	209.0500	207.4816	209.0500	44,679.00
29/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	830	2	830	2	0.00
29/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	823	2	823	2	0.00
29/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	827	2	827	2	0.00
29/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	2345	2	2345	2	0.00
29/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	2352	2	2352	2	0.00
29/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	2339	2	2339	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
29/01/2014	R202 On 08-May-14			Bond Future	210.26	211.8547	210.2646	211.8547	0.00
29/01/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R202 On 08-May-14	215.00	Put	Bond Future	4735	3	4735	3	0.00
29/01/2014	R202 On 08-May-14	214.99	Put	Bond Future	4725	3	4725	3	0.00
29/01/2014	R202 On 08-May-14	215.01	Put	Bond Future	4745	3	4745	3	0.00
29/01/2014	R203 On 06-February-14			Bond Future	7.80	105.5246	7.8035	105.5246	10,779.00
29/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
29/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	0	0	0	0	13.00
29/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	5963	5	5963	5	0.00
29/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	5332	5	5332	5	0.00
29/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	5266	4	5266	4	0.00
29/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	3047	2	3047	2	0.00
29/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	5299	5	5299	5	0.00
29/01/2014	R203 On 08-May-14			Bond Future	8.01	102.7668	8.0122	102.7668	140.00
29/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	9	0	9	0	0.00
29/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	156	0	156	0	29.00
29/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	9	0	9	0	0.00
29/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	9	0	9	0	0.00
29/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	466	1	466	1	16.00
29/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	6859	6	6859	6	0.00
29/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	2257	2	2257	2	0.00
29/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	6828	6	6828	6	0.00
29/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	6797	6	6797	6	0.00
29/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	3621	3	3621	3	0.00
29/01/2014	R203 On 07-August-14			Bond Future	8.22	104.2121	8.2227	104.2121	0.00
29/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	560	1	560	1	0.00
29/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	553	1	553	1	0.00
29/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	546	1	546	1	0.00
29/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	296	0	296	0	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
29/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	3069	2	3069	2	0.00
29/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	3049	2	3049	2	0.00
29/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	3090	2	3090	2	0.00
29/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	4096	3	4096	3	0.00
29/01/2014	R203 On 06-November-14			Bond Future	8.45	101.5903	8.4481	101.5903	0.00
29/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	449	1	449	1	14.00
29/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	386	0	386	0	45.00
29/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	394	0	394	0	0.00
29/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	390	0	390	0	0.00
29/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	4168	3	4168	3	0.00
29/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	4468	4	4468	4	0.00
29/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	4425	4	4425	4	0.00
29/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	4446	4	4446	4	0.00
29/01/2014	R204 On 06-February-14			Bond Future	8.06	101.7666	8.0551	101.7666	29,703.00
29/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	6811	6	6811	6	0.00
29/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	6769	6	6769	6	0.00
29/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	6854	6	6854	6	0.00
29/01/2014	R204 On 08-May-14			Bond Future	8.23	103.1194	8.2333	103.1194	210.00
29/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	18	0	18	0	0.00
29/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	18	0	18	0	0.00
29/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	19	0	19	0	0.00
29/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	8641	8	8641	8	0.00
29/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	8682	8	8682	8	0.00
29/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	8600	8	8600	8	0.00
29/01/2014	R204 On 07-August-14			Bond Future	8.41	100.5377	8.4085	100.5377	0.00
29/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	761	1	761	1	0.00
29/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	1118	1	1118	1	0.00
29/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	771	1	771	1	0.00
29/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	752	1	752	1	0.00
29/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	3384	3	3384	3	530.00
29/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	4271	4	4271	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	4216	4	4216	4	0.00
29/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	4243	4	4243	4	0.00
29/01/2014	R204 On 06-November-14			Bond Future	8.58	102.0244	8.5831	102.0244	0.00
29/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	673	1	673	1	0.00
29/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	679	1	679	1	0.00
29/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	1648	2	1648	2	0.00
29/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	666	1	666	1	0.00
29/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	6177	5	6177	5	0.00
29/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	3667	3	3667	3	1,270.00
29/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	6148	5	6148	5	0.00
29/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	6207	5	6207	5	0.00
29/01/2014	R207 On 06-February-14			Bond Future	8.33	96.4660	8.3292	96.4660	20,554.00
29/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	7869	7	7869	7	0.00
29/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	7918	7	7918	7	0.00
29/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	7819	7	7819	7	0.00
29/01/2014	R207 On 08-May-14			Bond Future	8.49	97.7483	8.4945	97.7483	90.00
29/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	19	0	19	0	0.00
29/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	19	0	19	0	0.00
29/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	18	0	18	0	0.00
29/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	10494	10	10494	10	0.00
29/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	10542	10	10542	10	0.00
29/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	10446	10	10446	10	0.00
29/01/2014	R207 On 07-August-14			Bond Future	8.66	95.4822	8.6567	95.4822	0.00
29/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	899	1	899	1	0.00
29/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	921	1	921	1	0.00
29/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	910	1	910	1	0.00
29/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	4934	4	4934	4	0.00
29/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	4967	4	4967	4	0.00
29/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	4902	4	4902	4	0.00
29/01/2014	R207 On 06-November-14			Bond Future	8.81	96.8944	8.8101	96.8944	0.00
29/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	919	1	919	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
29/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	902	1	902	1	0.00
29/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	910	1	910	1	0.00
29/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	6898	6	6898	6	0.00
29/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	6864	6	6864	6	0.00
29/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	6830	6	6830	6	0.00
29/01/2014	R208 On 06-February-14			Bond Future	8.42	94.4219	8.4226	94.4219	11,167.00
29/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	8835	8	8835	8	0.00
29/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	8779	8	8779	8	0.00
29/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	8891	8	8891	8	0.00
29/01/2014	R208 On 08-May-14			Bond Future	8.57	92.2808	8.5651	92.2808	680.00
29/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	21	0	21	0	0.00
29/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	22	0	22	0	0.00
29/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	22	0	22	0	0.00
29/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	11856	11	11856	11	0.00
29/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	11745	11	11745	11	0.00
29/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	11800	11	11800	11	0.00
29/01/2014	R208 On 07-August-14			Bond Future	8.70	93.5788	8.7022	93.5788	0.00
29/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	1045	1	1045	1	0.00
29/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	1791	2	1791	2	0.00
29/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	1033	1	1033	1	0.00
29/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	1058	1	1058	1	0.00
29/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	3786	3	3786	3	630.00
29/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	5372	5	5372	5	0.00
29/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	5336	5	5336	5	0.00
29/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	5409	5	5409	5	0.00
29/01/2014	R208 On 06-November-14			Bond Future	8.84	91.5645	8.8371	91.5645	0.00
29/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	943	1	943	1	0.00
29/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	962	1	962	1	0.00
29/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	952	1	952	1	0.00
29/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	2481	3	2481	3	0.00
29/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	7469	7	7469	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	4014	3	4014	3	1,520.00
29/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	7508	7	7508	7	0.00
29/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	7429	7	7429	7	0.00
29/01/2014	R209 On 06-February-14			Bond Future	9.35	73.2533	9.3489	73.2533	23,535.00
29/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	2	0	2	0	0.00
29/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	2	0	2	0	0.00
29/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	2	0	2	0	0.00
29/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	6161	6	6161	6	0.00
29/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	5999	6	5999	6	0.00
29/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	6080	6	6080	6	0.00
29/01/2014	R209 On 08-May-14			Bond Future	9.45	71.0824	9.4485	71.0824	528.00
29/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	3816	4	3816	4	0.00
29/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	246	0	246	0	0.00
29/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	3341	3	3341	3	0.00
29/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	240	0	240	0	0.00
29/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	4281	4	4281	4	0.00
29/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	848	1	848	1	640.00
29/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	1833	2	1833	2	640.00
29/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	4686	4	4686	4	0.00
29/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	235	0	235	0	0.00
29/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	13002	13	13002	13	0.00
29/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2981	3	2981	3	640.00
29/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	13088	13	13088	13	0.00
29/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2561	3	2561	3	883.00
29/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	12917	13	12917	13	0.00
29/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	5091	5	5091	5	0.00
29/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	2216	2	2216	2	7,262.00
29/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1957	2	1957	2	10,000.00
29/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	8023	8	8023	8	0.00
29/01/2014	R209 On 07-August-14			Bond Future	9.54	72.0823	9.5425	72.0823	0.00
29/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	2849	3	2849	3	0.00
29/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	2876	3	2876	3	0.00
29/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	2823	3	2823	3	0.00
29/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	6334	7	6334	7	0.00



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29/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	6429	7	6429	7	0.00
29/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	6382	7	6382	7	0.00
29/01/2014	R209 On 06-November-14			Bond Future	9.63	70.0022	9.6330	70.0022	0.00
29/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	3269	3	3269	3	0.00
29/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	3321	3	3321	3	0.00
29/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	3295	3	3295	3	0.00
29/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	7862	8	7862	8	0.00
29/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	7764	8	7764	8	0.00
29/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	7813	8	7813	8	0.00
29/01/2014	R210 On 06-February-14			Bond Future	158.51	158.5279	158.5081	158.5279	1,319.00
29/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	2982	3	2982	3	0.00
29/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	2992	3	2992	3	0.00
29/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	3002	3	3002	3	0.00
29/01/2014	R210 On 08-May-14			Bond Future	158.68	158.6977	158.6770	158.6977	0.00
29/01/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R210 On 08-May-14	159.99	Put	Bond Future	1313	1	1313	1	0.00
29/01/2014	R210 On 08-May-14	160.01	Put	Bond Future	1333	1	1333	1	0.00
29/01/2014	R210 On 08-May-14	160.00	Put	Bond Future	1323	1	1323	1	0.00
29/01/2014	R211 On 06-February-14			Bond Future	127.78	128.0037	127.7846	128.0037	2,022.00
29/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	1215	1	1215	1	0.00
29/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	1205	1	1205	1	0.00
29/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	1225	1	1225	1	0.00
29/01/2014	R211 On 08-May-14			Bond Future	129.50	129.7211	129.4986	129.7211	0.00
29/01/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
29/01/2014	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
29/01/2014	R211 On 08-May-14	130.00	Put	Bond Future	501	0	501	0	0.00
29/01/2014	R211 On 08-May-14	129.99	Put	Bond Future	491	0	491	0	0.00
29/01/2014	R211 On 08-May-14	130.01	Put	Bond Future	511	0	511	0	0.00
29/01/2014	R212 On 06-February-14			Bond Future	129.78	129.7979	129.7769	129.7979	21,791.00
29/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	3213	3	3213	3	0.00
29/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	3233	3	3233	3	0.00
29/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	3223	3	3223	3	0.00
29/01/2014	R212 On 08-May-14			Bond Future	131.52	131.5394	131.5176	131.5394	0.00
29/01/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R212 On 08-May-14	132.01	Put	Bond Future	492	0	492	0	0.00
29/01/2014	R212 On 08-May-14	132.00	Put	Bond Future	482	0	482	0	0.00
29/01/2014	R212 On 08-May-14	131.99	Put	Bond Future	472	0	472	0	0.00
29/01/2014	R213 On 06-February-14			Bond Future	9.28	83.8750	9.2800	83.8750	21,540.00
29/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	7589	8	7589	8	0.00
29/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	7506	7	7506	7	0.00
29/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	7672	8	7672	8	0.00
29/01/2014	R213 On 08-May-14			Bond Future	9.39	81.4522	9.3870	81.4522	190.00
29/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	188	0	188	0	0.00
29/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	197	0	197	0	0.00
29/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	192	0	192	0	0.00
29/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	14089	14	14089	14	0.00
29/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	14175	14	14175	14	0.00
29/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	14004	14	14004	14	0.00
29/01/2014	R213 On 07-August-14			Bond Future	9.49	82.5976	9.4898	82.5976	0.00
29/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	2490	2	2490	2	0.00
29/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	2539	3	2539	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
29/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	2514	3	2514	3	0.00
29/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	7127	7	7127	7	0.00
29/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	7178	7	7178	7	0.00
29/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	7230	7	7230	7	0.00
29/01/2014	R213 On 06-November-14			Bond Future	9.59	80.2786	9.5903	80.2786	0.00
29/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	3039	3	3039	3	0.00
29/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	3089	3	3089	3	0.00
29/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	3064	3	3064	3	0.00
29/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	8400	8	8400	8	0.00
29/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	8350	8	8350	8	0.00
29/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	8451	8	8451	8	0.00
29/01/2014	R214 On 06-February-14			Bond Future	9.40	74.1250	9.3989	74.1250	5,455.00
29/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	110	0	110	0	0.00
29/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	118	0	118	0	0.00
29/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	103	0	103	0	0.00
29/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	3172	4	3172	4	0.00
29/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	3244	4	3244	4	0.00
29/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	3101	4	3101	4	0.00
29/01/2014	R214 On 08-May-14			Bond Future	9.49	71.8252	9.4947	71.8252	100.00
29/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	1859	2	1859	2	0.00
29/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	1834	2	1834	2	0.00
29/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	1885	2	1885	2	0.00
29/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	5568	6	5568	6	0.00
29/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	5622	6	5622	6	0.00
29/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	5677	6	5677	6	0.00
29/01/2014	R214 On 07-August-14			Bond Future	9.59	72.7419	9.5864	72.7419	0.00
29/01/2014	R214 On 07-August-14	9.54	Call	Bond Future	4404	0	4404	0	0.00
29/01/2014	R214 On 07-August-14	9.56	Call	Bond Future	4472	0	4472	0	0.00
29/01/2014	R214 On 07-August-14	9.55	Call	Bond Future	4438	0	4438	0	0.00
29/01/2014	R214 On 07-August-14	9.56	Put	Bond Future	4662	1	4662	1	0.00
29/01/2014	R214 On 07-August-14	9.54	Put	Bond Future	4738	1	4738	1	0.00
29/01/2014	R214 On 07-August-14	9.55	Put	Bond Future	4700	1	4700	1	0.00
29/01/2014	R214 On 06-November-14			Bond Future	9.68	70.5320	9.6756	70.5320	0.00
29/01/2014	R214 On 06-November-14	9.64	Call	Bond Future	5296	0	5296	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
29/01/2014	R214 On 06-November-14	9.65	Call	Bond Future	5330	0	5330	0	0.00
29/01/2014	R214 On 06-November-14	9.66	Call	Bond Future	5363	0	5363	0	0.00
29/01/2014	R214 On 06-November-14	9.65	Put	Bond Future	5510	1	5510	1	0.00
29/01/2014	R214 On 06-November-14	9.66	Put	Bond Future	5473	1	5473	1	0.00
29/01/2014	R214 On 06-November-14	9.64	Put	Bond Future	5548	1	5548	1	0.00
29/01/2014	R248 On 06-February-14			Bond Future	9.46	95.8998	9.4592	95.8998	12,135.00
29/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	3617	4	3617	4	0.00
29/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	3515	4	3515	4	0.00
29/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	3414	4	3414	4	0.00
29/01/2014	R248 On 08-May-14			Bond Future	9.56	92.7523	9.5577	92.7523	1,515.00
29/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	4944	6	4944	6	0.00
29/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	4842	6	4842	6	0.00
29/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	5046	6	5046	6	0.00
29/01/2014	R248 On 07-August-14			Bond Future	9.65	93.9350	9.6524	93.9350	0.00
29/01/2014	R248 On 07-August-14	9.65	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R248 On 07-August-14	9.64	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R248 On 07-August-14	9.66	Call	Bond Future	69	0	69	0	0.00
29/01/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	1	0	1	0.00
29/01/2014	R248 On 07-August-14	9.65	Put	Bond Future	22	1	22	1	0.00
29/01/2014	R248 On 07-August-14	9.64	Put	Bond Future	114	1	114	1	0.00
29/01/2014	R248 On 06-November-14			Bond Future	9.74	90.9014	9.7446	90.9014	0.00
29/01/2014	R248 On 06-November-14	9.72	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R248 On 06-November-14	9.74	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R248 On 06-November-14	9.73	Call	Bond Future	0	0	0	0	0.00
29/01/2014	R248 On 06-November-14	9.73	Put	Bond Future	131	1	131	1	0.00
29/01/2014	R248 On 06-November-14	9.74	Put	Bond Future	41	1	41	1	0.00
29/01/2014	R248 On 06-November-14	9.72	Put	Bond Future	221	1	221	1	0.00