



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
30/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	2025 On 06-February-14			Bond Future	105.47	107.5577	105.4720	107.5577	0.00
30/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	5528	3	5528	3	0.00
30/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	5518	3	5518	3	0.00
30/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	5538	3	5538	3	0.00
30/01/2014	2025 On 08-May-14			Bond Future	107.00	109.0003	106.9951	109.0003	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
30/01/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2025 On 08-May-14	110.99	Put	Bond Future	3995	2	3995	2	0.00
30/01/2014	2025 On 08-May-14	111.00	Put	Bond Future	4005	2	4005	2	0.00
30/01/2014	2025 On 08-May-14	111.01	Put	Bond Future	4015	2	4015	2	0.00
30/01/2014	2037 On 06-February-14			Bond Future	9.37	91.8883	9.3675	91.8883	1,866.00
30/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	110	0	110	0	0.00
30/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	197	0	197	0	0.00
30/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	22	0	22	0	0.00
30/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
30/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
30/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
30/01/2014	2037 On 08-May-14			Bond Future	9.46	93.1093	9.4627	93.1093	1,868.00
30/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	716	1	716	1	0.00
30/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	629	1	629	1	0.00
30/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	804	1	804	1	0.00
30/01/2014	2037 On 07-August-14			Bond Future	9.55	90.1597	9.5525	90.1597	0.00
30/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	4510	5	4510	5	0.00
30/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	4419	5	4419	5	0.00
30/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	4327	5	4327	5	0.00
30/01/2014	2037 On 06-November-14			Bond Future	9.63	91.3753	9.6334	91.3753	0.00
30/01/2014	2037 On 06-November-14	9.69	Call	Bond Future	470	0	470	0	0.00
30/01/2014	2037 On 06-November-14	9.70	Call	Bond Future	553	0	553	0	0.00
30/01/2014	2037 On 06-November-14	9.71	Call	Bond Future	635	0	635	0	0.00
30/01/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
30/01/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
30/01/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2014	2038 On 06-February-14			Bond Future	103.75	106.6380	103.7467	106.6380	24.00
30/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	3253	0	3253	0	0.00
30/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	3263	0	3263	0	0.00
30/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	3243	0	3243	0	0.00
30/01/2014	2038 On 08-May-14			Bond Future	105.24	108.0682	105.2449	108.0682	33.00
30/01/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2038 On 08-May-14	109.01	Put	Bond Future	3765	1	3765	1	0.00
30/01/2014	2038 On 08-May-14	109.00	Put	Bond Future	3755	1	3755	1	0.00
30/01/2014	2038 On 08-May-14	108.99	Put	Bond Future	3745	1	3745	1	0.00
30/01/2014	2050 On 06-February-14			Bond Future	107.72	111.9404	107.7211	111.9404	472.00
30/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	0	2	0	2	0.00
30/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	0	2	0	2	0.00
30/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	0	2	0	2	0.00
30/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	2279	0	2279	0	0.00
30/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	2269	0	2269	0	0.00
30/01/2014	2050 On 06-February-14	110.01	Put	Bond Future	2289	0	2289	0	0.00
30/01/2014	2050 On 08-May-14			Bond Future	109.28	113.4419	109.2769	113.4419	0.00
30/01/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
30/01/2014	2050 On 08-May-14	115.00	Put	Bond Future	5723	2	5723	2	0.00
30/01/2014	2050 On 08-May-14	115.01	Put	Bond Future	5733	2	5733	2	0.00
30/01/2014	2050 On 08-May-14	114.99	Put	Bond Future	5713	2	5713	2	0.00
30/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	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
30/01/2014	AL37 On 06-February-14			Index Future	399.63	401.2710	399.6300	401.2710	0.00
30/01/2014	AL37 On 08-May-14			Index Future	405.35	406.6030	405.3510	406.6030	0.00
30/01/2014	AL37 On 07-August-14			Index Future	411.53	412.3150	411.5270	412.3150	0.00
30/01/2014	AL7T On 06-February-14			Index Future	467.25	469.3630	467.2510	469.3630	1.00
30/01/2014	AL7T On 08-May-14			Index Future	473.94	475.6000	473.9400	475.6000	0.00
30/01/2014	AL7T On 07-August-14			Index Future	481.16	482.2820	481.1610	482.2820	0.00
30/01/2014	ALBI On 06-February-14			Index Future	424.48	425.5330	424.4840	425.5330	712.00
30/01/2014	ALBI On 08-May-14			Index Future	430.56	431.1880	430.5610	431.1880	118.00
30/01/2014	ALBI On 07-August-14			Index Future	437.12	437.2460	437.1210	437.2460	0.00
30/01/2014	ALBI On 06-November-14			Index Future	444.04	443.7010	444.0400	443.7010	0.00
30/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2014	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
30/01/2014	EL28 On 06-February-14			Bond Future	111.28	113.4024	111.2797	113.4024	0.00
30/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	290	2	290	2	0.00
30/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	270	2	270	2	0.00
30/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	280	2	280	2	0.00
30/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
30/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
30/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
30/01/2014	EL28 On 08-May-14			Bond Future	111.47	113.5028	111.4659	113.5028	0.00
30/01/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
30/01/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
30/01/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
30/01/2014	EL28 On 08-May-14	114.00	Put	Bond Future	2534	0	2534	0	0.00
30/01/2014	EL28 On 08-May-14	114.01	Put	Bond Future	2544	1	2544	1	0.00
30/01/2014	EL28 On 08-May-14	113.99	Put	Bond Future	2524	0	2524	0	0.00
30/01/2014	ES33 On 06-February-14			Bond Future	9.99	81.6517	9.9895	81.6517	6,292.00
30/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
30/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
30/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
30/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	3216	3	3216	3	0.00
30/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	3141	3	3141	3	0.00
30/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	3292	3	3292	3	0.00
30/01/2014	ES33 On 08-May-14			Bond Future	10.11	78.9544	10.1053	78.9544	0.00
30/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
30/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
30/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
30/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	4019	4	4019	4	0.00
30/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	4095	4	4095	4	0.00
30/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	3944	4	3944	4	0.00
30/01/2014	ES33 On 07-August-14			Bond Future	10.21	79.9553	10.2138	79.9553	0.00
30/01/2014	ES33 On 07-August-14	10.16	Call	Bond Future	0	0	0	0	0.00
30/01/2014	ES33 On 07-August-14	10.15	Call	Bond Future	0	0	0	0	0.00
30/01/2014	ES33 On 07-August-14	10.14	Call	Bond Future	0	0	0	0	0.00
30/01/2014	ES33 On 07-August-14	10.15	Put	Bond Future	438	1	438	1	0.00
30/01/2014	ES33 On 07-August-14	10.16	Put	Bond Future	369	1	369	1	0.00

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30/01/2014	ES33 On 07-August-14	10.14	Put	Bond Future	507	1	507	1	0.00
30/01/2014	ES33 On 06-November-14			Bond Future	10.32	77.3549	10.3217	77.3549	0.00
30/01/2014	ES33 On 06-November-14	10.29	Call	Bond Future	0	0	0	0	0.00
30/01/2014	ES33 On 06-November-14	10.30	Call	Bond Future	0	0	0	0	0.00
30/01/2014	ES33 On 06-November-14	10.31	Call	Bond Future	0	0	0	0	0.00
30/01/2014	ES33 On 06-November-14	10.29	Put	Bond Future	214	1	214	1	0.00
30/01/2014	ES33 On 06-November-14	10.30	Put	Bond Future	146	1	146	1	0.00
30/01/2014	ES33 On 06-November-14	10.31	Put	Bond Future	79	1	79	1	0.00
30/01/2014	GOVI On 06-February-14			GOVI	423.65	424.8360	423.6480	424.8360	286.00
30/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
30/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
30/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
30/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	163520	15	163520	15	0.00
30/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	163420	15	163420	15	0.00
30/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	163620	15	163620	15	0.00
30/01/2014	GOVI On 08-May-14			GOVI	429.71	430.4810	429.7140	430.4810	27.00
30/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
30/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
30/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
30/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	122860	12	122860	12	0.00
30/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	122960	12	122960	12	0.00
30/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	122760	12	122760	12	0.00
30/01/2014	GOVI On 07-August-14			GOVI	436.26	436.5290	436.2610	436.5290	175.00
30/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
30/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
30/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
30/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	237290	23	237290	23	0.00
30/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	237490	23	237490	23	0.00
30/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	237390	23	237390	23	0.00
30/01/2014	GOVI On 06-November-14			GOVI	443.17	442.9730	443.1660	442.9730	0.00
30/01/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
30/01/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
30/01/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
30/01/2014	GOVI On 06-November-14	449.00	Put	GOVI	58340	6	58340	6	0.00

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30/01/2014	GOVI On 06-November-14	449.01	Put	GOVI	58440	6	58440	6	0.00
30/01/2014	GOVI On 06-November-14	448.99	Put	GOVI	58240	6	58240	6	0.00
30/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/01/2014	IGOV On 06-February-14			Index Future	192.64	197.6970	192.6410	197.6970	1,321.00
30/01/2014	IGOV On 08-May-14			Index Future	195.42	200.3490	195.4230	200.3490	30.00
30/01/2014	IGOV On 07-August-14			Index Future	198.42	203.1880	198.4240	203.1880	0.00
30/01/2014	IGOV On 06-November-14			Index Future	201.59	206.2110	201.5880	206.2110	0.00
30/01/2014	ILBI On 06-February-14			Index Future	536.41	536.4080	536.4080	536.4080	190.00
30/01/2014	ILBI On 08-May-14			Index Future	543.63	543.6330	543.6330	543.6330	0.00
30/01/2014	ILBI On 07-August-14			Index Future	551.40	551.4040	551.4040	551.4040	20.00
30/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
30/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
30/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.76	94.3800	5.7600	94.3800	2,000.00
30/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.91	94.1200	5.9100	94.1200	4,000.00
30/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.29	93.7700	6.2900	93.7700	0.00
30/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.44	93.6200	6.4400	93.6200	2,000.00
30/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.93	93.3000	6.9300	93.3000	4,000.00
30/01/2014	JBAF On 16-July-14			Jibar Tradeable Future	7.08	93.2500	7.0800	93.2500	0.00
30/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	7.51	92.9200	7.5100	92.9200	1,000.00
30/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.80	92.6000	7.8000	92.6000	0.00
30/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.90	92.4700	7.9000	92.4700	2,000.00
30/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.97	92.3000	7.9700	92.3000	3,200.00
30/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.07	92.1000	8.0700	92.1000	0.00
30/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.18	91.9500	8.1800	91.9500	0.00
30/01/2014	R023 On 06-February-14			Bond Future	8.68	98.1936	8.6796	98.1936	10,257.00
30/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	5106	5	5106	5	0.00
30/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	5043	5	5043	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
30/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	5170	5	5170	5	0.00
30/01/2014	R023 On 08-May-14			Bond Future	8.79	95.5815	8.7931	95.5815	2,280.00
30/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	390	0	390	0	0.00
30/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	397	0	397	0	0.00
30/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	382	0	382	0	0.00
30/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	7586	7	7586	7	0.00
30/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	7642	7	7642	7	0.00
30/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	7698	7	7698	7	0.00
30/01/2014	R023 On 07-August-14			Bond Future	8.90	96.8107	8.8985	96.8107	0.00
30/01/2014	R023 On 07-August-14	8.49	Call	Bond Future	2268	2	2268	2	0.00
30/01/2014	R023 On 07-August-14	8.51	Call	Bond Future	2314	2	2314	2	0.00
30/01/2014	R023 On 07-August-14	8.50	Call	Bond Future	2291	2	2291	2	0.00
30/01/2014	R023 On 07-August-14	8.51	Put	Bond Future	4541	4	4541	4	0.00
30/01/2014	R023 On 07-August-14	8.49	Put	Bond Future	4612	4	4612	4	0.00
30/01/2014	R023 On 07-August-14	8.50	Put	Bond Future	4577	4	4577	4	0.00
30/01/2014	R023 On 06-November-14			Bond Future	9.00	94.3229	9.0038	94.3229	0.00
30/01/2014	R023 On 06-November-14	8.60	Call	Bond Future	2857	3	2857	3	0.00
30/01/2014	R023 On 06-November-14	8.61	Call	Bond Future	2880	3	2880	3	0.00
30/01/2014	R023 On 06-November-14	8.59	Call	Bond Future	2834	3	2834	3	0.00
30/01/2014	R023 On 06-November-14	8.60	Put	Bond Future	5112	5	5112	5	0.00
30/01/2014	R023 On 06-November-14	8.61	Put	Bond Future	5078	5	5078	5	0.00
30/01/2014	R023 On 06-November-14	8.59	Put	Bond Future	5146	5	5146	5	0.00
30/01/2014	R157 On 06-February-14			Bond Future	7.31	115.1249	7.3088	115.1249	24,438.00
30/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	2643	2	2643	2	0.00
30/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	2627	2	2627	2	0.00
30/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	2659	2	2659	2	0.00
30/01/2014	R157 On 08-May-14			Bond Future	7.62	109.8466	7.6176	109.8466	4,125.00
30/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	2	0	2	0	0.00
30/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	2	0	2	0	0.00
30/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	2	0	2	0	0.00
30/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	3260	3	3260	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
30/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	3273	3	3273	3	0.00
30/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	3246	3	3246	3	0.00
30/01/2014	R157 On 07-August-14			Bond Future	7.97	111.3907	7.9652	111.3907	0.00
30/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	174	0	174	0	0.00
30/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	176	0	176	0	0.00
30/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	179	0	179	0	0.00
30/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	1500	1	1500	1	0.00
30/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	1492	1	1492	1	0.00
30/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	1483	1	1483	1	0.00
30/01/2014	R157 On 06-November-14			Bond Future	8.46	106.2259	8.4620	106.2259	0.00
30/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	95	0	95	0	0.00
30/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	94	0	94	0	0.00
30/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	96	0	96	0	0.00
30/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	1984	2	1984	2	0.00
30/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	1999	2	1999	2	0.00
30/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	1991	2	1991	2	0.00
30/01/2014	R186 On 06-February-14			Bond Future	8.84	114.4914	8.8383	114.4914	37,760.00
30/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	574	1	574	1	0.00
30/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	9520	9	9520	9	0.00
30/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	9428	9	9428	9	0.00
30/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	1307	1	1307	1	250.00
30/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	9613	9	9613	9	0.00
30/01/2014	R186 On 08-May-14			Bond Future	8.94	116.0128	8.9443	116.0128	13,798.00
30/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	143	0	143	0	0.00
30/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	2043	2	2043	2	0.00
30/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	147	0	147	0	0.00
30/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	4913	5	4913	5	0.00
30/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	1409	2	1409	2	8,000.00
30/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	140	0	140	0	0.00
30/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	352	0	352	0	1,933.00
30/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	3800	4	3800	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
30/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	16541	16	16541	16	0.00
30/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	5714	6	5714	6	1,933.00
30/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	16447	16	16447	16	0.00
30/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	3351	3	3351	3	400.00
30/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	2482	2	2482	2	8,000.00
30/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	16636	16	16636	16	0.00
30/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	12924	13	12924	13	0.00
30/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	7219	7	7219	7	0.00
30/01/2014	R186 On 07-August-14			Bond Future	9.04	112.3514	9.0409	112.3514	0.00
30/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	2174	2	2174	2	0.00
30/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	2224	2	2224	2	0.00
30/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	2199	2	2199	2	0.00
30/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	4132	4	4132	4	0.00
30/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	8217	8	8217	8	0.00
30/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	8337	8	8337	8	0.00
30/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	8277	8	8277	8	0.00
30/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	5094	5	5094	5	840.00
30/01/2014	R186 On 06-November-14			Bond Future	9.13	114.0122	9.1331	114.0122	0.00
30/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	5626	6	5626	6	0.00
30/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	2383	2	2383	2	0.00
30/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	2430	2	2430	2	0.00
30/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	2406	2	2406	2	0.00
30/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	10392	10	10392	10	0.00
30/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	10453	10	10453	10	0.00
30/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	10330	10	10330	10	0.00
30/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	5341	5	5341	5	2,010.00
30/01/2014	R197 On 06-February-14			Bond Future	265.00	270.2783	265.0016	270.2783	2,049.00
30/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	14998	10	14998	10	0.00
30/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	15008	10	15008	10	0.00
30/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	14988	10	14988	10	0.00
30/01/2014	R197 On 08-May-14			Bond Future	268.83	273.9034	268.8285	273.9034	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
30/01/2014	R197 On 08-May-14	249.99	Call	Bond Future	18838	24	18838	24	0.00
30/01/2014	R197 On 08-May-14	250.01	Call	Bond Future	18818	24	18818	24	0.00
30/01/2014	R197 On 08-May-14	250.00	Call	Bond Future	18828	24	18828	24	0.00
30/01/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
30/01/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
30/01/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
30/01/2014	R201 On 06-February-14			Bond Future	6.41	103.6057	6.4086	103.6057	0.00
30/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	976	1	976	1	0.00
30/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	968	1	968	1	0.00
30/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	984	1	984	1	0.00
30/01/2014	R201 On 08-May-14			Bond Future	6.68	104.9825	6.6824	104.9825	0.00
30/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	4	0	4	0	0.00
30/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	4	0	4	0	0.00
30/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	4	0	4	0	0.00
30/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	1157	1	1157	1	0.00
30/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	1163	1	1163	1	0.00
30/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	1169	1	1169	1	0.00
30/01/2014	R201 On 07-August-14			Bond Future	7.00	102.0480	6.9976	102.0480	0.00
30/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	35	0	35	0	0.00
30/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	36	0	36	0	0.00
30/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	36	0	36	0	0.00
30/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	648	0	648	0	0.00
30/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	645	0	645	0	0.00
30/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	642	0	642	0	0.00
30/01/2014	R202 On 06-February-14			Bond Future	201.75	207.4816	201.7480	207.4816	44,679.00
30/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	19	1	19	1	0.00
30/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	19	1	19	1	0.00
30/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	19	1	19	1	0.00
30/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	7271	2	7271	2	0.00
30/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	7281	2	7281	2	0.00
30/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	7261	2	7261	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
30/01/2014	R202 On 08-May-14			Bond Future	204.66	210.2646	204.6613	210.2646	0.00
30/01/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R202 On 08-May-14	215.00	Put	Bond Future	10339	5	10339	5	0.00
30/01/2014	R202 On 08-May-14	214.99	Put	Bond Future	10329	5	10329	5	0.00
30/01/2014	R202 On 08-May-14	215.01	Put	Bond Future	10349	5	10349	5	0.00
30/01/2014	R203 On 06-February-14			Bond Future	7.93	104.7585	7.9299	104.7585	10,779.00
30/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
30/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	0	0	0	0	13.00
30/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	6354	6	6354	6	0.00
30/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	5724	5	5724	5	0.00
30/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	5658	5	5658	5	0.00
30/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	3439	3	3439	3	0.00
30/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	5691	5	5691	5	0.00
30/01/2014	R203 On 08-May-14			Bond Future	8.11	101.9900	8.1133	101.9900	140.00
30/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	7	0	7	0	0.00
30/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	123	0	123	0	29.00
30/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	6	0	6	0	0.00
30/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	6	0	6	0	0.00
30/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	387	0	387	0	16.00
30/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	7149	7	7149	7	0.00
30/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	2470	2	2470	2	0.00
30/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	7118	7	7118	7	0.00
30/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	7086	7	7086	7	0.00
30/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	3880	4	3880	4	0.00
30/01/2014	R203 On 07-August-14			Bond Future	8.29	103.4234	8.2882	103.4234	0.00
30/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	513	1	513	1	0.00
30/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	507	1	507	1	0.00
30/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	500	1	500	1	0.00
30/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	268	0	268	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
30/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	3198	3	3198	3	0.00
30/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	3177	3	3177	3	0.00
30/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	3220	3	3220	3	0.00
30/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	4243	4	4243	4	0.00
30/01/2014	R203 On 06-November-14			Bond Future	8.48	100.7891	8.4769	100.7891	0.00
30/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	433	0	433	0	14.00
30/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	372	0	372	0	45.00
30/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	380	0	380	0	0.00
30/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	376	0	376	0	0.00
30/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	4223	4	4223	4	0.00
30/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	4525	4	4525	4	0.00
30/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	4481	4	4481	4	0.00
30/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	4503	4	4503	4	0.00
30/01/2014	R204 On 06-February-14			Bond Future	8.18	100.9087	8.1773	100.9087	29,703.00
30/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	7293	7	7293	7	0.00
30/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	7250	7	7250	7	0.00
30/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	7335	7	7335	7	0.00
30/01/2014	R204 On 08-May-14			Bond Future	8.34	102.2496	8.3360	102.2496	210.00
30/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	13	0	13	0	0.00
30/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	13	0	13	0	0.00
30/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	13	0	13	0	0.00
30/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	9020	9	9020	9	0.00
30/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	9061	9	9061	9	0.00
30/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	8979	9	8979	9	0.00
30/01/2014	R204 On 07-August-14			Bond Future	8.48	99.6547	8.4850	99.6547	0.00
30/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	690	1	690	1	0.00
30/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	1024	1	1024	1	0.00
30/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	698	1	698	1	0.00
30/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	681	1	681	1	0.00
30/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	3562	3	3562	3	530.00
30/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	4472	4	4472	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
30/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	4415	4	4415	4	0.00
30/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	4443	4	4443	4	0.00
30/01/2014	R204 On 06-November-14			Bond Future	8.63	101.1275	8.6336	101.1275	0.00
30/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	636	1	636	1	0.00
30/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	642	1	642	1	0.00
30/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	1579	2	1579	2	0.00
30/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	630	1	630	1	0.00
30/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	6310	6	6310	6	0.00
30/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	3767	4	3767	4	1,270.00
30/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	6281	6	6281	6	0.00
30/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	6340	6	6340	6	0.00
30/01/2014	R207 On 06-February-14			Bond Future	8.41	95.5639	8.4114	95.5639	20,554.00
30/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	8235	8	8235	8	0.00
30/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	8284	8	8284	8	0.00
30/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	8186	8	8186	8	0.00
30/01/2014	R207 On 08-May-14			Bond Future	8.56	96.8338	8.5584	96.8338	90.00
30/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	15	0	15	0	0.00
30/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	15	0	15	0	0.00
30/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	14	0	14	0	0.00
30/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	10764	10	10764	10	0.00
30/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	10812	11	10812	11	0.00
30/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	10715	10	10715	10	0.00
30/01/2014	R207 On 07-August-14			Bond Future	8.70	94.5539	8.6966	94.5539	0.00
30/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	853	1	853	1	0.00
30/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	874	1	874	1	0.00
30/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	863	1	863	1	0.00
30/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	5051	5	5051	5	0.00
30/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	5084	5	5084	5	0.00
30/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	5018	5	5018	5	0.00
30/01/2014	R207 On 06-November-14			Bond Future	8.83	95.9515	8.8268	95.9515	0.00
30/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	900	1	900	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
30/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	883	1	883	1	0.00
30/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	892	1	892	1	0.00
30/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	6945	7	6945	7	0.00
30/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	6911	7	6911	7	0.00
30/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	6877	7	6877	7	0.00
30/01/2014	R208 On 06-February-14			Bond Future	8.51	93.6387	8.5102	93.6387	11,167.00
30/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	9271	9	9271	9	0.00
30/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	9215	9	9215	9	0.00
30/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	9327	9	9327	9	0.00
30/01/2014	R208 On 08-May-14			Bond Future	8.64	91.4869	8.6373	91.4869	680.00
30/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	16	0	16	0	0.00
30/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	17	0	17	0	0.00
30/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	17	0	17	0	0.00
30/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	12198	12	12198	12	0.00
30/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	12087	12	12087	12	0.00
30/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	12143	12	12143	12	0.00
30/01/2014	R208 On 07-August-14			Bond Future	8.75	92.7728	8.7546	92.7728	0.00
30/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	975	1	975	1	0.00
30/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	1690	2	1690	2	0.00
30/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	963	1	963	1	0.00
30/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	987	1	987	1	0.00
30/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	3928	4	3928	4	630.00
30/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	5546	5	5546	5	0.00
30/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	5509	5	5509	5	0.00
30/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	5584	5	5584	5	0.00
30/01/2014	R208 On 06-November-14			Bond Future	8.87	90.7458	8.8706	90.7458	0.00
30/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	906	1	906	1	0.00
30/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	925	1	925	1	0.00
30/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	915	1	915	1	0.00
30/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	2410	2	2410	2	0.00
30/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	7582	7	7582	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
30/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	4093	4	4093	4	1,520.00
30/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	7622	8	7622	8	0.00
30/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	7543	7	7543	7	0.00
30/01/2014	R209 On 06-February-14			Bond Future	9.31	73.5270	9.3071	73.5270	13,535.00
30/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	1	0	1	0	0.00
30/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	2	0	2	0	0.00
30/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	2	0	2	0	0.00
30/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	5861	6	5861	6	0.00
30/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	5699	6	5699	6	0.00
30/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	5780	6	5780	6	0.00
30/01/2014	R209 On 08-May-14			Bond Future	9.39	71.3595	9.3948	71.3595	10,528.00
30/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	4025	4	4025	4	0.00
30/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	269	0	269	0	0.00
30/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	3532	3	3532	3	0.00
30/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	263	0	263	0	0.00
30/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	4506	4	4506	4	0.00
30/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	916	1	916	1	640.00
30/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	1959	2	1959	2	640.00
30/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	4923	5	4923	5	0.00
30/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	258	0	258	0	0.00
30/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	12647	13	12647	13	0.00
30/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2794	3	2794	3	640.00
30/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	12732	13	12732	13	0.00
30/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2392	3	2392	3	883.00
30/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	12563	13	12563	13	0.00
30/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4839	5	4839	5	0.00
30/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	2062	2	2062	2	7,262.00
30/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1816	2	1816	2	10,000.00
30/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	7713	8	7713	8	0.00
30/01/2014	R209 On 07-August-14			Bond Future	9.47	72.3625	9.4750	72.3625	0.00
30/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	3031	3	3031	3	0.00
30/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3059	3	3059	3	0.00
30/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	3003	3	3003	3	0.00
30/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	6048	6	6048	6	0.00

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30/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	6141	6	6141	6	0.00
30/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	6095	6	6095	6	0.00
30/01/2014	R209 On 06-November-14			Bond Future	9.55	70.2859	9.5524	70.2859	0.00
30/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	3484	3	3484	3	0.00
30/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	3539	3	3539	3	0.00
30/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	3511	3	3511	3	0.00
30/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	7526	8	7526	8	0.00
30/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	7431	8	7431	8	0.00
30/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	7478	8	7478	8	0.00
30/01/2014	R210 On 06-February-14			Bond Future	153.74	158.5081	153.7442	158.5081	1,319.00
30/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	7746	3	7746	3	0.00
30/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	7756	3	7756	3	0.00
30/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	7766	3	7766	3	0.00
30/01/2014	R210 On 08-May-14			Bond Future	154.01	158.6770	154.0067	158.6770	0.00
30/01/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R210 On 08-May-14	159.99	Put	Bond Future	5983	1	5983	1	0.00
30/01/2014	R210 On 08-May-14	160.01	Put	Bond Future	6003	1	6003	1	0.00
30/01/2014	R210 On 08-May-14	160.00	Put	Bond Future	5993	1	5993	1	0.00
30/01/2014	R211 On 06-February-14			Bond Future	125.95	127.7846	125.9474	127.7846	2,022.00
30/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	3053	1	3053	1	0.00
30/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	3043	1	3043	1	0.00
30/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	3063	1	3063	1	0.00
30/01/2014	R211 On 08-May-14			Bond Future	127.77	129.4986	127.7661	129.4986	0.00
30/01/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
30/01/2014	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
30/01/2014	R211 On 08-May-14	130.00	Put	Bond Future	2234	1	2234	1	0.00
30/01/2014	R211 On 08-May-14	129.99	Put	Bond Future	2224	0	2224	0	0.00
30/01/2014	R211 On 08-May-14	130.01	Put	Bond Future	2244	1	2244	1	0.00
30/01/2014	R212 On 06-February-14			Bond Future	125.29	129.7769	125.2895	129.7769	21,791.00
30/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	7700	3	7700	3	0.00
30/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	7720	3	7720	3	0.00
30/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	7710	3	7710	3	0.00
30/01/2014	R212 On 08-May-14			Bond Future	127.10	131.5176	127.0989	131.5176	0.00
30/01/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R212 On 08-May-14	132.01	Put	Bond Future	4911	0	4911	0	0.00
30/01/2014	R212 On 08-May-14	132.00	Put	Bond Future	4901	0	4901	0	0.00
30/01/2014	R212 On 08-May-14	131.99	Put	Bond Future	4891	0	4891	0	0.00
30/01/2014	R213 On 06-February-14			Bond Future	9.28	83.8294	9.2830	83.8294	14,887.00
30/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	7611	8	7611	8	0.00
30/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	7528	8	7528	8	0.00
30/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	7694	8	7694	8	0.00
30/01/2014	R213 On 08-May-14			Bond Future	9.38	81.4056	9.3784	81.4056	6,843.00
30/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	187	0	187	0	0.00
30/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	195	0	195	0	0.00
30/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	191	0	191	0	0.00
30/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	14027	14	14027	14	0.00
30/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	14112	14	14112	14	0.00
30/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	13942	14	13942	14	0.00
30/01/2014	R213 On 07-August-14			Bond Future	9.47	82.5495	9.4672	82.5495	0.00
30/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	2537	2	2537	2	0.00
30/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	2587	3	2587	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
30/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	2562	3	2562	3	0.00
30/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	7016	7	7016	7	0.00
30/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	7067	7	7067	7	0.00
30/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	7118	7	7118	7	0.00
30/01/2014	R213 On 06-November-14			Bond Future	9.55	80.2291	9.5546	80.2291	0.00
30/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	3123	3	3123	3	0.00
30/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	3174	3	3174	3	0.00
30/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	3148	3	3148	3	0.00
30/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	8239	8	8239	8	0.00
30/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	8189	8	8189	8	0.00
30/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	8289	8	8289	8	0.00
30/01/2014	R214 On 06-February-14			Bond Future	9.38	74.6671	9.3772	74.6671	5,455.00
30/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	100	0	100	0	0.00
30/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	108	0	108	0	0.00
30/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	93	0	93	0	0.00
30/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	3000	3	3000	3	0.00
30/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	3072	3	3072	3	0.00
30/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	2928	3	2928	3	0.00
30/01/2014	R214 On 08-May-14			Bond Future	9.46	72.3742	9.4621	72.3742	2,150.00
30/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	1929	2	1929	2	0.00
30/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	1903	2	1903	2	0.00
30/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	1955	2	1955	2	0.00
30/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	5400	6	5400	6	0.00
30/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	5453	6	5453	6	0.00
30/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	5507	6	5507	6	0.00
30/01/2014	R214 On 07-August-14			Bond Future	9.54	73.2979	9.5408	73.2979	0.00
30/01/2014	R214 On 07-August-14	9.54	Call	Bond Future	4564	4	4564	4	0.00
30/01/2014	R214 On 07-August-14	9.56	Call	Bond Future	4634	4	4634	4	0.00
30/01/2014	R214 On 07-August-14	9.55	Call	Bond Future	4599	4	4599	4	0.00
30/01/2014	R214 On 07-August-14	9.56	Put	Bond Future	4496	5	4496	5	0.00
30/01/2014	R214 On 07-August-14	9.54	Put	Bond Future	4570	5	4570	5	0.00
30/01/2014	R214 On 07-August-14	9.55	Put	Bond Future	4533	5	4533	5	0.00
30/01/2014	R214 On 06-November-14			Bond Future	9.62	71.0956	9.6180	71.0956	0.00
30/01/2014	R214 On 06-November-14	9.64	Call	Bond Future	5505	5	5505	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
30/01/2014	R214 On 06-November-14	9.65	Call	Bond Future	5540	5	5540	5	0.00
30/01/2014	R214 On 06-November-14	9.66	Call	Bond Future	5574	5	5574	5	0.00
30/01/2014	R214 On 06-November-14	9.65	Put	Bond Future	5312	6	5312	6	0.00
30/01/2014	R214 On 06-November-14	9.66	Put	Bond Future	5276	5	5276	5	0.00
30/01/2014	R214 On 06-November-14	9.64	Put	Bond Future	5349	6	5349	6	0.00
30/01/2014	R248 On 06-February-14			Bond Future	9.43	96.7801	9.4324	96.7801	11,241.00
30/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	3362	4	3362	4	0.00
30/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	3261	4	3261	4	0.00
30/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	3159	3	3159	3	0.00
30/01/2014	R248 On 08-May-14			Bond Future	9.52	93.6440	9.5197	93.6440	10,090.00
30/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
30/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	4590	5	4590	5	0.00
30/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	4488	5	4488	5	0.00
30/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	4692	5	4692	5	0.00
30/01/2014	R248 On 07-August-14			Bond Future	9.60	94.8384	9.6011	94.8384	0.00
30/01/2014	R248 On 07-August-14	9.65	Call	Bond Future	449	0	449	0	0.00
30/01/2014	R248 On 07-August-14	9.64	Call	Bond Future	357	0	357	0	0.00
30/01/2014	R248 On 07-August-14	9.66	Call	Bond Future	540	0	540	0	0.00
30/01/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
30/01/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
30/01/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
30/01/2014	R248 On 06-November-14			Bond Future	9.68	91.8172	9.6808	91.8172	0.00
30/01/2014	R248 On 06-November-14	9.72	Call	Bond Future	354	0	354	0	0.00
30/01/2014	R248 On 06-November-14	9.74	Call	Bond Future	534	0	534	0	0.00
30/01/2014	R248 On 06-November-14	9.73	Call	Bond Future	444	0	444	0	0.00
30/01/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
30/01/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
30/01/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00