



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For February 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	2025 On 06-February-14			Bond Future	105.64	105.5576	105.6430	105.5576	0.00
05/02/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2025 On 06-February-14	111.00	Put	Bond Future	5357	5	5357	5	0.00
05/02/2014	2025 On 06-February-14	110.99	Put	Bond Future	5347	5	5347	5	0.00
05/02/2014	2025 On 06-February-14	111.01	Put	Bond Future	5367	5	5367	5	0.00
05/02/2014	2025 On 08-May-14			Bond Future	107.16	107.0781	107.1631	107.0781	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
05/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	3827	4	3827	4	0.00
05/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	3837	4	3837	4	0.00
05/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	3847	4	3847	4	0.00
05/02/2014	2037 On 06-February-14			Bond Future	9.27	92.6355	9.2710	92.6355	1,712.00
05/02/2014	2037 On 06-February-14	9.38	Call	Bond Future	960	1	960	1	0.00
05/02/2014	2037 On 06-February-14	9.39	Call	Bond Future	1047	1	1047	1	0.00
05/02/2014	2037 On 06-February-14	9.37	Call	Bond Future	873	1	873	1	0.00
05/02/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
05/02/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
05/02/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
05/02/2014	2037 On 08-May-14			Bond Future	9.36	93.9584	9.3638	93.9584	5,157.00
05/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	228	0	228	0	0.00
05/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	54	0	54	0	0.00
05/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	141	0	141	0	0.00
05/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
05/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
05/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
05/02/2014	2037 On 07-August-14			Bond Future	9.45	91.1317	9.4505	91.1317	3,280.00
05/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	3641	4	3641	4	0.00
05/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	3549	4	3549	4	0.00
05/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	3458	4	3458	4	0.00
05/02/2014	2037 On 06-November-14			Bond Future	9.53	92.4591	9.5282	92.4591	0.00
05/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	1354	1	1354	1	0.00
05/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	1437	1	1437	1	0.00
05/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	1519	1	1519	1	0.00
05/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
05/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
05/02/2014	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
05/02/2014	2038 On 06-February-14			Bond Future	103.72	103.7312	103.7154	103.7312	6.00
05/02/2014	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2038 On 06-February-14	107.00	Put	Bond Future	3285	3	3285	3	0.00
05/02/2014	2038 On 06-February-14	107.01	Put	Bond Future	3295	3	3295	3	0.00
05/02/2014	2038 On 06-February-14	106.99	Put	Bond Future	3275	3	3275	3	0.00
05/02/2014	2038 On 08-May-14			Bond Future	105.21	105.2253	105.2079	105.2253	57.00
05/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	3802	4	3802	4	0.00
05/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	3792	4	3792	4	0.00
05/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	3782	4	3782	4	0.00
05/02/2014	2050 On 06-February-14			Bond Future	107.69	107.7055	107.6898	107.7055	350.00
05/02/2014	2050 On 06-February-14	110.00	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2050 On 06-February-14	109.99	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2050 On 06-February-14	110.01	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2050 On 06-February-14	110.00	Put	Bond Future	2310	2	2310	2	0.00
05/02/2014	2050 On 06-February-14	109.99	Put	Bond Future	2300	2	2300	2	0.00
05/02/2014	2050 On 06-February-14	110.01	Put	Bond Future	2320	2	2320	2	0.00
05/02/2014	2050 On 08-May-14			Bond Future	109.24	109.2570	109.2392	109.2570	472.00
05/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
05/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	5761	6	5761	6	0.00
05/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	5771	6	5771	6	0.00
05/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	5751	6	5751	6	0.00
05/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	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
05/02/2014	AL37 On 06-February-14			Index Future	402.07	401.0970	402.0690	401.0970	0.00
05/02/2014	AL37 On 08-May-14			Index Future	407.80	406.8220	407.8040	406.8220	0.00
05/02/2014	AL37 On 07-August-14			Index Future	414.01	413.0180	414.0110	413.0180	0.00
05/02/2014	AL7T On 06-February-14			Index Future	470.85	469.1590	470.8460	469.1590	0.00
05/02/2014	AL7T On 08-May-14			Index Future	477.56	475.8560	477.5620	475.8560	1.00
05/02/2014	AL7T On 07-August-14			Index Future	484.83	483.1030	484.8310	483.1030	0.00
05/02/2014	ALBI On 06-February-14			Index Future	427.82	426.3690	427.8200	426.3690	166.00
05/02/2014	ALBI On 08-May-14			Index Future	433.92	432.4550	433.9220	432.4550	764.00
05/02/2014	ALBI On 07-August-14			Index Future	440.53	439.0410	440.5260	439.0410	0.00
05/02/2014	ALBI On 06-November-14			Index Future	447.50	445.9900	447.5030	445.9900	0.00
05/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2014	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
05/02/2014	EL28 On 06-February-14			Bond Future	111.25	111.2633	111.2471	111.2633	0.00
05/02/2014	EL28 On 06-February-14	111.01	Call	Bond Future	237	0	237	0	0.00
05/02/2014	EL28 On 06-February-14	110.99	Call	Bond Future	257	0	257	0	0.00
05/02/2014	EL28 On 06-February-14	111.00	Call	Bond Future	247	0	247	0	0.00
05/02/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
05/02/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
05/02/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
05/02/2014	EL28 On 08-May-14			Bond Future	111.43	111.4453	111.4270	111.4453	0.00
05/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
05/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
05/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
05/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	2573	3	2573	3	0.00
05/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	2583	3	2583	3	0.00
05/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	2563	3	2563	3	0.00
05/02/2014	ES33 On 06-February-14			Bond Future	9.86	82.4454	9.8563	82.4454	0.00
05/02/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
05/02/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
05/02/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
05/02/2014	ES33 On 06-February-14	9.55	Put	Bond Future	2262	3	2262	3	0.00
05/02/2014	ES33 On 06-February-14	9.56	Put	Bond Future	2187	3	2187	3	0.00
05/02/2014	ES33 On 06-February-14	9.54	Put	Bond Future	2338	3	2338	3	0.00
05/02/2014	ES33 On 08-May-14			Bond Future	9.97	79.8380	9.9683	79.8380	6,292.00
05/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
05/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
05/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
05/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	3056	3	3056	3	0.00
05/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	3132	3	3132	3	0.00
05/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	2981	3	2981	3	0.00
05/02/2014	ES33 On 07-August-14			Bond Future	10.07	80.9464	10.0724	80.9464	0.00
05/02/2014	ES33 On 07-August-14	10.16	Call	Bond Future	607	0	607	0	0.00
05/02/2014	ES33 On 07-August-14	10.15	Call	Bond Future	538	0	538	0	0.00
05/02/2014	ES33 On 07-August-14	10.14	Call	Bond Future	469	0	469	0	0.00
05/02/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
05/02/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00

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05/02/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
05/02/2014	ES33 On 06-November-14			Bond Future	10.18	78.4446	10.1755	78.4446	0.00
05/02/2014	ES33 On 06-November-14	10.29	Call	Bond Future	779	0	779	0	0.00
05/02/2014	ES33 On 06-November-14	10.30	Call	Bond Future	847	0	847	0	0.00
05/02/2014	ES33 On 06-November-14	10.31	Call	Bond Future	914	1	914	1	0.00
05/02/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
05/02/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
05/02/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
05/02/2014	GOVI On 06-February-14			GOVI	426.97	425.5390	426.9670	425.5390	68.00
05/02/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
05/02/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
05/02/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
05/02/2014	GOVI On 06-February-14	440.00	Put	GOVI	130330	14	130330	14	0.00
05/02/2014	GOVI On 06-February-14	439.99	Put	GOVI	130230	14	130230	14	0.00
05/02/2014	GOVI On 06-February-14	440.01	Put	GOVI	130430	14	130430	14	0.00
05/02/2014	GOVI On 08-May-14			GOVI	433.06	431.6130	433.0570	431.6130	288.00
05/02/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
05/02/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
05/02/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
05/02/2014	GOVI On 08-May-14	442.00	Put	GOVI	89430	10	89430	10	0.00
05/02/2014	GOVI On 08-May-14	442.01	Put	GOVI	89530	10	89530	10	0.00
05/02/2014	GOVI On 08-May-14	441.99	Put	GOVI	89330	10	89330	10	0.00
05/02/2014	GOVI On 07-August-14			GOVI	439.65	438.1860	439.6480	438.1860	175.00
05/02/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
05/02/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
05/02/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
05/02/2014	GOVI On 07-August-14	459.99	Put	GOVI	203420	22	203420	22	0.00
05/02/2014	GOVI On 07-August-14	460.01	Put	GOVI	203620	22	203620	22	0.00
05/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	203520	22	203520	22	0.00
05/02/2014	GOVI On 06-November-14			GOVI	446.61	445.1220	446.6110	445.1220	0.00
05/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
05/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
05/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
05/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	23890	4	23890	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
05/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	23990	4	23990	4	0.00
05/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	23790	4	23790	4	0.00
05/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/02/2014	IGOV On 06-February-14			Index Future	193.45	193.3180	193.4520	193.3180	34.00
05/02/2014	IGOV On 08-May-14			Index Future	196.24	196.1020	196.2360	196.1020	1,249.00
05/02/2014	IGOV On 07-August-14			Index Future	199.25	199.1120	199.2460	199.1120	106.00
05/02/2014	IGOV On 06-November-14			Index Future	202.43	202.2870	202.4250	202.2870	0.00
05/02/2014	ILBI On 06-February-14			Index Future	521.35	520.5780	521.3500	520.5780	0.00
05/02/2014	ILBI On 08-May-14			Index Future	529.05	528.2690	529.0530	528.2690	0.00
05/02/2014	ILBI On 07-August-14			Index Future	537.08	536.2870	537.0820	536.2870	210.00
05/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/02/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.70	94.3000	5.7000	94.3000	2,000.00
05/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.77	94.2000	5.7700	94.2000	4,000.00
05/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.07	93.8700	6.0700	93.8700	0.00
05/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.14	93.7700	6.1400	93.7700	2,000.00
05/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.51	93.3500	6.5100	93.3500	3,000.00
05/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.59	93.2500	6.5900	93.2500	1,000.00
05/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	7.07	92.8000	7.0700	92.8000	1,000.00
05/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.50	92.4100	7.5000	92.4100	0.00
05/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.79	92.1600	7.7900	92.1600	2,000.00
05/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.97	92.0100	7.9700	92.0100	4,200.00
05/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.10	91.8900	8.1000	91.8900	0.00
05/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.22	91.7800	8.2200	91.7800	0.00
05/02/2014	R023 On 06-February-14			Bond Future	8.53	98.2025	8.5313	98.2025	8,221.00
05/02/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R023 On 06-February-14	7.85	Put	Bond Future	4219	5	4219	5	0.00
05/02/2014	R023 On 06-February-14	7.86	Put	Bond Future	4155	5	4155	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
05/02/2014	R023 On 06-February-14	7.84	Put	Bond Future	4282	5	4282	5	0.00
05/02/2014	R023 On 08-May-14			Bond Future	8.64	95.6849	8.6396	95.6849	12,886.00
05/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	511	0	511	0	0.00
05/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	520	0	520	0	0.00
05/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	502	0	502	0	0.00
05/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	6814	7	6814	7	0.00
05/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	6868	7	6868	7	0.00
05/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	6922	7	6922	7	0.00
05/02/2014	R023 On 07-August-14			Bond Future	8.74	97.0294	8.7387	97.0294	0.00
05/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2748	2	2748	2	0.00
05/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2799	2	2799	2	0.00
05/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2773	2	2773	2	0.00
05/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	4118	4	4118	4	0.00
05/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	4184	4	4184	4	0.00
05/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	4151	4	4151	4	0.00
05/02/2014	R023 On 06-November-14			Bond Future	8.84	94.6453	8.8370	94.6453	0.00
05/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3379	3	3379	3	0.00
05/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3404	3	3404	3	0.00
05/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3354	3	3354	3	0.00
05/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4710	5	4710	5	0.00
05/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4679	5	4679	5	0.00
05/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4742	5	4742	5	0.00
05/02/2014	R157 On 06-February-14			Bond Future	7.11	114.9366	7.1080	114.9366	12,246.00
05/02/2014	R157 On 06-February-14	5.64	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R157 On 06-February-14	5.65	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R157 On 06-February-14	5.66	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R157 On 06-February-14	5.65	Put	Bond Future	2328	2	2328	2	0.00
05/02/2014	R157 On 06-February-14	5.66	Put	Bond Future	2312	2	2312	2	0.00
05/02/2014	R157 On 06-February-14	5.64	Put	Bond Future	2344	2	2344	2	0.00
05/02/2014	R157 On 08-May-14			Bond Future	7.38	109.7654	7.3801	109.7654	20,177.00
05/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	6	0	6	0	0.00
05/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	6	0	6	0	0.00
05/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	6	0	6	0	0.00
05/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2949	3	2949	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
05/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	2963	3	2963	3	0.00
05/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2936	3	2936	3	0.00
05/02/2014	R157 On 07-August-14			Bond Future	7.67	111.4390	7.6705	111.4390	0.00
05/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	265	0	265	0	0.00
05/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	268	0	268	0	0.00
05/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	271	0	271	0	0.00
05/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1274	1	1274	1	0.00
05/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1266	1	1266	1	0.00
05/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1259	1	1259	1	0.00
05/02/2014	R157 On 06-November-14			Bond Future	8.07	106.3892	8.0724	106.3892	0.00
05/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	163	0	163	0	0.00
05/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	161	0	161	0	0.00
05/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	164	0	164	0	0.00
05/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1729	2	1729	2	0.00
05/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1743	2	1743	2	0.00
05/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1736	2	1736	2	0.00
05/02/2014	R186 On 06-February-14			Bond Future	8.71	114.5384	8.7111	114.5384	13,763.00
05/02/2014	R186 On 06-February-14	7.75	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R186 On 06-February-14	8.75	Call	Bond Future	533	0	533	0	0.00
05/02/2014	R186 On 06-February-14	7.74	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R186 On 06-February-14	7.76	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R186 On 06-February-14	7.75	Put	Bond Future	8463	9	8463	9	0.00
05/02/2014	R186 On 06-February-14	7.76	Put	Bond Future	8370	9	8370	9	0.00
05/02/2014	R186 On 06-February-14	8.75	Put	Bond Future	209	1	209	1	250.00
05/02/2014	R186 On 06-February-14	7.74	Put	Bond Future	8555	9	8555	9	0.00
05/02/2014	R186 On 08-May-14			Bond Future	8.81	116.1740	8.8131	116.1740	51,116.00
05/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	190	0	190	0	0.00
05/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	8331	8	8331	8	0.00
05/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2405	2	2405	2	0.00
05/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	195	0	195	0	0.00
05/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	5554	5	5554	5	0.00
05/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1686	1	1686	1	8,000.00
05/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	186	0	186	0	0.00
05/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	3293	3	3293	3	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	454	0	454	0	1,933.00
05/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	4346	4	4346	4	0.00
05/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	15522	16	15522	16	0.00
05/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	5009	5	5009	5	1,933.00
05/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	15429	16	15429	16	0.00
05/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	2830	3	2830	3	400.00
05/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	2057	2	2057	2	8,000.00
05/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	1017	1	1017	1	6,000.00
05/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	15615	16	15615	16	0.00
05/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	3811	4	3811	4	0.00
05/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	11959	12	11959	12	0.00
05/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	6429	7	6429	7	0.00
05/02/2014	R186 On 07-August-14			Bond Future	8.90	112.6496	8.9050	112.6496	0.00
05/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2587	2	2587	2	0.00
05/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2643	2	2643	2	0.00
05/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2615	2	2615	2	0.00
05/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4728	4	4728	4	0.00
05/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	7555	8	7555	8	0.00
05/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	7668	8	7668	8	0.00
05/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	7611	8	7611	8	0.00
05/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	4608	5	4608	5	840.00
05/02/2014	R186 On 06-November-14			Bond Future	8.99	114.4351	8.9919	114.4351	0.00
05/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	6239	6	6239	6	0.00
05/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2756	2	2756	2	0.00
05/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	2808	3	2808	3	0.00
05/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	2782	2	2782	2	0.00
05/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	9668	10	9668	10	0.00
05/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	9727	10	9727	10	0.00
05/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	9609	10	9609	10	0.00
05/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	4854	5	4854	5	2,010.00
05/02/2014	R197 On 06-February-14			Bond Future	265.95	266.0006	265.9540	266.0006	0.00
05/02/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R197 On 06-February-14	280.01	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
05/02/2014	R197 On 06-February-14	280.00	Put	Bond Future	14046	14	14046	14	0.00
05/02/2014	R197 On 06-February-14	280.01	Put	Bond Future	14056	14	14056	14	0.00
05/02/2014	R197 On 06-February-14	279.99	Put	Bond Future	14036	14	14036	14	0.00
05/02/2014	R197 On 08-May-14			Bond Future	269.78	269.8322	269.7806	269.8322	2,049.00
05/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	19791	20	19791	20	0.00
05/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	19771	20	19771	20	0.00
05/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	19781	20	19781	20	0.00
05/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
05/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
05/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
05/02/2014	R201 On 06-February-14			Bond Future	6.30	103.2546	6.3024	103.2546	0.00
05/02/2014	R201 On 06-February-14	5.24	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R201 On 06-February-14	5.26	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R201 On 06-February-14	5.25	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R201 On 06-February-14	5.25	Put	Bond Future	887	1	887	1	0.00
05/02/2014	R201 On 06-February-14	5.26	Put	Bond Future	879	1	879	1	0.00
05/02/2014	R201 On 06-February-14	5.24	Put	Bond Future	896	1	896	1	0.00
05/02/2014	R201 On 08-May-14			Bond Future	6.54	104.7291	6.5399	104.7291	0.00
05/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	8	0	8	0	0.00
05/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	8	0	8	0	0.00
05/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	8	0	8	0	0.00
05/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1076	1	1076	1	0.00
05/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1082	1	1082	1	0.00
05/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1088	1	1088	1	0.00
05/02/2014	R201 On 07-August-14			Bond Future	6.76	101.9128	6.7612	101.9128	0.00
05/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	59	0	59	0	0.00
05/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	60	0	60	0	0.00
05/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	59	0	59	0	0.00
05/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	587	1	587	1	0.00
05/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	584	1	584	1	0.00
05/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	581	1	581	1	0.00
05/02/2014	R202 On 06-February-14			Bond Future	202.87	202.9072	202.8746	202.9072	826.00
05/02/2014	R202 On 06-February-14	208.99	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R202 On 06-February-14	209.01	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
05/02/2014	R202 On 06-February-14	209.00	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R202 On 06-February-14	209.00	Put	Bond Future	6125	6	6125	6	0.00
05/02/2014	R202 On 06-February-14	209.01	Put	Bond Future	6135	6	6135	6	0.00
05/02/2014	R202 On 06-February-14	208.99	Put	Bond Future	6115	6	6115	6	0.00
05/02/2014	R202 On 08-May-14			Bond Future	205.79	205.8300	205.7937	205.8300	44,668.00
05/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	9206	9	9206	9	0.00
05/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	9196	9	9196	9	0.00
05/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	9216	9	9216	9	0.00
05/02/2014	R203 On 06-February-14			Bond Future	7.78	104.6508	7.7770	104.6508	606.00
05/02/2014	R203 On 06-February-14	6.14	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
05/02/2014	R203 On 06-February-14	6.16	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R203 On 06-February-14	6.84	Call	Bond Future	0	0	0	0	13.00
05/02/2014	R203 On 06-February-14	6.15	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R203 On 06-February-14	5.95	Put	Bond Future	5880	6	5880	6	0.00
05/02/2014	R203 On 06-February-14	6.14	Put	Bond Future	5250	5	5250	5	0.00
05/02/2014	R203 On 06-February-14	6.16	Put	Bond Future	5184	5	5184	5	0.00
05/02/2014	R203 On 06-February-14	6.84	Put	Bond Future	2965	3	2965	3	0.00
05/02/2014	R203 On 06-February-14	6.15	Put	Bond Future	5217	5	5217	5	0.00
05/02/2014	R203 On 08-May-14			Bond Future	7.95	101.9821	7.9490	101.9821	16,110.00
05/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	13	0	13	0	0.00
05/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	190	0	190	0	29.00
05/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	12	0	12	0	0.00
05/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	13	0	13	0	0.00
05/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	531	0	531	0	16.00
05/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6680	7	6680	7	0.00
05/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2140	2	2140	2	0.00
05/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6649	7	6649	7	0.00
05/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6618	7	6618	7	0.00
05/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3471	4	3471	4	0.00
05/02/2014	R203 On 07-August-14			Bond Future	8.11	103.5366	8.1092	103.5366	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
05/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	707	1	707	1	0.00
05/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	699	1	699	1	0.00
05/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	691	1	691	1	0.00
05/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	404	0	404	0	46.00
05/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	2910	3	2910	3	0.00
05/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	2891	3	2891	3	0.00
05/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	2930	3	2930	3	0.00
05/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	3898	4	3898	4	0.00
05/02/2014	R203 On 06-November-14			Bond Future	8.28	101.0117	8.2796	101.0117	0.00
05/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	673	0	673	0	14.00
05/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	592	0	592	0	45.00
05/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	603	0	603	0	0.00
05/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	598	0	598	0	0.00
05/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3974	4	3974	4	0.00
05/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4256	4	4256	4	0.00
05/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4215	4	4215	4	0.00
05/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4235	4	4235	4	0.00
05/02/2014	R204 On 06-February-14			Bond Future	8.01	100.8432	8.0066	100.8432	13,572.00
05/02/2014	R204 On 06-February-14	6.39	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R204 On 06-February-14	6.40	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R204 On 06-February-14	6.41	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R204 On 06-February-14	6.40	Put	Bond Future	6620	7	6620	7	0.00
05/02/2014	R204 On 06-February-14	6.41	Put	Bond Future	6577	7	6577	7	0.00
05/02/2014	R204 On 06-February-14	6.39	Put	Bond Future	6662	7	6662	7	0.00
05/02/2014	R204 On 08-May-14			Bond Future	8.16	102.2832	8.1553	102.2832	30,006.00
05/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	25	0	25	0	0.00
05/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	24	0	24	0	0.00
05/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	25	0	25	0	0.00
05/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8354	9	8354	9	0.00
05/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8395	9	8395	9	0.00
05/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8314	9	8314	9	0.00
05/02/2014	R204 On 07-August-14			Bond Future	8.29	99.8078	8.2922	99.8078	0.00
05/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	914	1	914	1	0.00
05/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1304	1	1304	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
05/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	924	1	924	1	0.00
05/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	903	1	903	1	0.00
05/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3156	3	3156	3	530.00
05/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4008	4	4008	4	0.00
05/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	3954	4	3954	4	0.00
05/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	3981	4	3981	4	0.00
05/02/2014	R204 On 06-November-14			Bond Future	8.43	101.3895	8.4265	101.3895	0.00
05/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	801	1	801	1	0.00
05/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	809	1	809	1	0.00
05/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1867	2	1867	2	0.00
05/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	794	1	794	1	0.00
05/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5778	6	5778	6	0.00
05/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3358	3	3358	3	1,270.00
05/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5750	6	5750	6	0.00
05/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	5806	6	5806	6	0.00
05/02/2014	R207 On 06-February-14			Bond Future	8.26	95.5765	8.2565	95.5765	9,766.00
05/02/2014	R207 On 06-February-14	6.65	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R207 On 06-February-14	6.64	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R207 On 06-February-14	6.66	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R207 On 06-February-14	6.65	Put	Bond Future	7544	8	7544	8	0.00
05/02/2014	R207 On 06-February-14	6.64	Put	Bond Future	7593	8	7593	8	0.00
05/02/2014	R207 On 06-February-14	6.66	Put	Bond Future	7495	8	7495	8	0.00
05/02/2014	R207 On 08-May-14			Bond Future	8.40	96.9414	8.3960	96.9414	18,448.00
05/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	25	0	25	0	0.00
05/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	25	0	25	0	0.00
05/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	24	0	24	0	0.00
05/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	10078	10	10078	10	0.00
05/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10126	10	10126	10	0.00
05/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	10030	10	10030	10	0.00
05/02/2014	R207 On 07-August-14			Bond Future	8.53	94.7769	8.5251	94.7769	0.00
05/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	1101	1	1101	1	0.00
05/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	1126	1	1126	1	0.00
05/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	1113	1	1113	1	0.00
05/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4596	5	4596	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
05/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4627	5	4627	5	0.00
05/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4565	5	4565	5	0.00
05/02/2014	R207 On 06-November-14			Bond Future	8.64	96.2791	8.6450	96.2791	0.00
05/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	1118	1	1118	1	0.00
05/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	1099	1	1099	1	0.00
05/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	1108	1	1108	1	0.00
05/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6444	7	6444	7	0.00
05/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6411	7	6411	7	0.00
05/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6379	7	6379	7	0.00
05/02/2014	R208 On 06-February-14			Bond Future	8.38	93.5486	8.3814	93.5486	4,390.00
05/02/2014	R208 On 06-February-14	6.74	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R208 On 06-February-14	6.76	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R208 On 06-February-14	6.75	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R208 On 06-February-14	6.75	Put	Bond Future	8629	9	8629	9	0.00
05/02/2014	R208 On 06-February-14	6.76	Put	Bond Future	8574	9	8574	9	0.00
05/02/2014	R208 On 06-February-14	6.74	Put	Bond Future	8685	9	8685	9	0.00
05/02/2014	R208 On 08-May-14			Bond Future	8.50	91.4867	8.5033	91.4867	11,023.00
05/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	27	0	27	0	0.00
05/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	29	0	29	0	0.00
05/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	28	0	28	0	0.00
05/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11563	12	11563	12	0.00
05/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11453	12	11453	12	0.00
05/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11508	12	11508	12	0.00
05/02/2014	R208 On 07-August-14			Bond Future	8.61	92.8815	8.6144	92.8815	0.00
05/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1276	1	1276	1	0.00
05/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	2089	2	2089	2	0.00
05/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1262	1	1262	1	0.00
05/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1290	1	1290	1	0.00
05/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3673	4	3673	4	630.00
05/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5193	5	5193	5	0.00
05/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5158	5	5158	5	0.00
05/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5228	5	5228	5	0.00
05/02/2014	R208 On 06-November-14			Bond Future	8.72	90.9537	8.7232	90.9537	0.00
05/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	1162	1	1162	1	0.00

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05/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1184	1	1184	1	0.00
05/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	1173	1	1173	1	0.00
05/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2845	3	2845	3	0.00
05/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7175	7	7175	7	0.00
05/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3863	4	3863	4	1,520.00
05/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7213	7	7213	7	0.00
05/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7137	7	7137	7	0.00
05/02/2014	R209 On 06-February-14			Bond Future	9.17	74.5004	9.1660	74.5004	1,919.00
05/02/2014	R209 On 06-February-14	8.54	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R209 On 06-February-14	8.56	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R209 On 06-February-14	8.55	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R209 On 06-February-14	8.54	Put	Bond Future	4835	5	4835	5	0.00
05/02/2014	R209 On 06-February-14	8.56	Put	Bond Future	4673	5	4673	5	0.00
05/02/2014	R209 On 06-February-14	8.55	Put	Bond Future	4754	5	4754	5	0.00
05/02/2014	R209 On 08-May-14			Bond Future	9.25	72.4183	9.2500	72.4183	24,063.00
05/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4611	4	4611	4	0.00
05/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	323	0	323	0	0.00
05/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	4071	4	4071	4	0.00
05/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	316	0	316	0	0.00
05/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	5134	5	5134	5	0.00
05/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	1102	1	1102	1	640.00
05/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2306	2	2306	2	640.00
05/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5586	5	5586	5	0.00
05/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	309	0	309	0	0.00
05/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	11664	12	11664	12	0.00
05/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	2298	2	2298	2	640.00
05/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	11748	12	11748	12	0.00
05/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	1943	2	1943	2	883.00
05/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	11581	12	11581	12	0.00
05/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	4150	4	4150	4	0.00
05/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	1443	2	1443	2	10,000.00
05/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	6863	7	6863	7	0.00
05/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1655	2	1655	2	7,262.00
05/02/2014	R209 On 07-August-14			Bond Future	9.33	73.5224	9.3261	73.5224	0.00



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05/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3569	3	3569	3	0.00
05/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3600	3	3600	3	0.00
05/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3538	3	3538	3	0.00
05/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	5539	6	5539	6	0.00
05/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	5626	6	5626	6	0.00
05/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	5583	6	5583	6	0.00
05/02/2014	R209 On 06-November-14			Bond Future	9.40	71.5398	9.3990	71.5398	0.00
05/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	4110	4	4110	4	0.00
05/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	4170	4	4170	4	0.00
05/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	4140	4	4140	4	0.00
05/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	7085	7	7085	7	0.00
05/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6994	7	6994	7	0.00
05/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	7040	7	7040	7	0.00
05/02/2014	R210 On 06-February-14			Bond Future	154.96	154.9853	154.9601	154.9853	0.00
05/02/2014	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R210 On 06-February-14	161.49	Put	Bond Future	6530	7	6530	7	0.00
05/02/2014	R210 On 06-February-14	161.50	Put	Bond Future	6540	7	6540	7	0.00
05/02/2014	R210 On 06-February-14	161.51	Put	Bond Future	6550	7	6550	7	0.00
05/02/2014	R210 On 08-May-14			Bond Future	155.23	155.2602	155.2321	155.2602	1,319.00
05/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	4758	5	4758	5	0.00
05/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	4778	5	4778	5	0.00
05/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	4768	5	4768	5	0.00
05/02/2014	R211 On 06-February-14			Bond Future	125.88	125.9130	125.8785	125.9130	2,022.00
05/02/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R211 On 06-February-14	129.00	Put	Bond Future	3121	3	3121	3	0.00
05/02/2014	R211 On 06-February-14	128.99	Put	Bond Future	3111	3	3111	3	0.00
05/02/2014	R211 On 06-February-14	129.01	Put	Bond Future	3131	3	3131	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
05/02/2014	R211 On 08-May-14			Bond Future	127.69	127.7267	127.6898	127.7267	390.00
05/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2310	2	2310	2	0.00
05/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2300	2	2300	2	0.00
05/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2320	2	2320	2	0.00
05/02/2014	R212 On 06-February-14			Bond Future	126.05	125.2676	126.0543	125.2676	0.00
05/02/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R212 On 06-February-14	132.99	Put	Bond Future	6936	8	6936	8	0.00
05/02/2014	R212 On 06-February-14	133.01	Put	Bond Future	6956	8	6956	8	0.00
05/02/2014	R212 On 06-February-14	133.00	Put	Bond Future	6946	8	6946	8	0.00
05/02/2014	R212 On 08-May-14			Bond Future	127.87	127.0719	127.8681	127.0719	21,791.00
05/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	4142	5	4142	5	0.00
05/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	4132	5	4132	5	0.00
05/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	4122	5	4122	5	0.00
05/02/2014	R213 On 06-February-14			Bond Future	9.15	84.3795	9.1461	84.3795	12,507.00
05/02/2014	R213 On 06-February-14	8.29	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R213 On 06-February-14	8.30	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R213 On 06-February-14	8.31	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R213 On 06-February-14	8.30	Put	Bond Future	6609	7	6609	7	0.00
05/02/2014	R213 On 06-February-14	8.31	Put	Bond Future	6527	7	6527	7	0.00
05/02/2014	R213 On 06-February-14	8.29	Put	Bond Future	6692	7	6692	7	0.00
05/02/2014	R213 On 08-May-14			Bond Future	9.24	82.0439	9.2378	82.0439	21,730.00
05/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	220	0	220	0	0.00
05/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	231	0	231	0	0.00
05/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	225	0	225	0	0.00
05/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	13050	13	13050	13	0.00
05/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	13135	14	13135	14	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
05/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	12966	13	12966	13	0.00
05/02/2014	R213 On 07-August-14			Bond Future	9.32	83.2944	9.3223	83.2944	0.00
05/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	2958	3	2958	3	0.00
05/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	3013	3	3013	3	0.00
05/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	2985	3	2985	3	0.00
05/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	6417	7	6417	7	0.00
05/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	6465	7	6465	7	0.00
05/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	6514	7	6514	7	0.00
05/02/2014	R213 On 06-November-14			Bond Future	9.41	81.0709	9.4051	81.0709	0.00
05/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3596	3	3596	3	0.00
05/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3651	3	3651	3	0.00
05/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3624	3	3624	3	0.00
05/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	7672	8	7672	8	0.00
05/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	7624	8	7624	8	0.00
05/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	7720	8	7720	8	0.00
05/02/2014	R214 On 06-February-14			Bond Future	9.29	75.1884	9.2860	75.1884	4,835.00
05/02/2014	R214 On 06-February-14	9.00	Call	Bond Future	1	0	1	0	0.00
05/02/2014	R214 On 06-February-14	9.01	Call	Bond Future	2	0	2	0	0.00
05/02/2014	R214 On 06-February-14	8.99	Call	Bond Future	1	0	1	0	0.00
05/02/2014	R214 On 06-February-14	9.00	Put	Bond Future	2218	3	2218	3	0.00
05/02/2014	R214 On 06-February-14	8.99	Put	Bond Future	2297	3	2297	3	0.00
05/02/2014	R214 On 06-February-14	9.01	Put	Bond Future	2139	2	2139	2	0.00
05/02/2014	R214 On 08-May-14			Bond Future	9.37	72.9744	9.3687	72.9744	5,055.00
05/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	2092	2	2092	2	0.00
05/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	2064	2	2064	2	0.00
05/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2120	2	2120	2	0.00
05/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	4876	5	4876	5	0.00
05/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	4927	5	4927	5	0.00
05/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	4979	5	4979	5	0.00
05/02/2014	R214 On 07-August-14			Bond Future	9.44	73.9934	9.4449	73.9934	0.00
05/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	5001	5	5001	5	0.00
05/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	5075	5	5075	5	0.00
05/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	5038	5	5038	5	0.00
05/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	4238	4	4238	4	0.00

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05/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	4308	4	4308	4	0.00
05/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	4273	4	4273	4	0.00
05/02/2014	R214 On 06-November-14			Bond Future	9.52	71.8776	9.5191	71.8776	0.00
05/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	6001	6	6001	6	0.00
05/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	6037	6	6037	6	0.00
05/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	6073	6	6073	6	0.00
05/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	5099	5	5099	5	0.00
05/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	5065	5	5065	5	0.00
05/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	5134	5	5134	5	0.00
05/02/2014	R248 On 06-February-14			Bond Future	9.37	97.3517	9.3660	97.3517	7,681.00
05/02/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R248 On 06-February-14	9.09	Put	Bond Future	2727	3	2727	3	0.00
05/02/2014	R248 On 06-February-14	9.10	Put	Bond Future	2626	3	2626	3	0.00
05/02/2014	R248 On 06-February-14	9.11	Put	Bond Future	2525	3	2525	3	0.00
05/02/2014	R248 On 08-May-14			Bond Future	9.45	94.3161	9.4518	94.3161	13,650.00
05/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
05/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	3951	4	3951	4	0.00
05/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	3849	4	3849	4	0.00
05/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	4053	4	4053	4	0.00
05/02/2014	R248 On 07-August-14			Bond Future	9.53	95.6322	9.5312	95.6322	0.00
05/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	1096	1	1096	1	0.00
05/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	1004	1	1004	1	0.00
05/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	1187	1	1187	1	0.00
05/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
05/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
05/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
05/02/2014	R248 On 06-November-14			Bond Future	9.61	92.7212	9.6087	92.7212	0.00
05/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	1012	1	1012	1	0.00
05/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	1192	1	1192	1	0.00
05/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	1102	1	1102	1	0.00

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05/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
05/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
05/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00