



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 27/01/2014 To: 27/01/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	2025 On 06-February-14			Bond Future	109.33	109.9304	109.3334	109.9304	0.00
27/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	1667	1	2	1	0.00
27/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	1657	1	2	1	0.00
27/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	1677	1	2	1	0.00
27/01/2014	2025 On 08-May-14			Bond Future	110.80	111.5000	110.8005	111.5000	0.00
27/01/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2025 On 08-May-14	110.99	Put	Bond Future	189	0	0	0	0.00
27/01/2014	2025 On 08-May-14	111.00	Put	Bond Future	199	0	0	0	0.00
27/01/2014	2025 On 08-May-14	111.01	Put	Bond Future	209	0	0	0	0.00
27/01/2014	2037 On 06-February-14			Bond Future	9.49	92.1011	91.0230	92.1011	2,022.00
27/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	991	0	1	0	0.00
27/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	903	0	1	0	0.00
27/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	1078	0	1	0	0.00
27/01/2014	2037 On 08-May-14			Bond Future	9.60	93.3257	92.2331	93.3257	0.00
27/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	1925	1	2	1	0.00
27/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	1838	1	2	1	0.00
27/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	2013	1	2	1	0.00
27/01/2014	2037 On 07-August-14			Bond Future	9.71	90.3817	89.2723	90.3817	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	5845	5	6	5	0.00
27/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	5754	5	6	5	0.00
27/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	5662	5	6	5	0.00
27/01/2014	2037 On 06-November-14			Bond Future	9.81	9.7000	90.4758	9.7000	0.00
27/01/2014	2037 On 06-November-14	9.69	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 06-November-14	9.70	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 06-November-14	9.71	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2037 On 06-November-14	9.70	Put	Bond Future	897	0	1	0	0.00
27/01/2014	2037 On 06-November-14	9.71	Put	Bond Future	815	0	1	0	0.00
27/01/2014	2037 On 06-November-14	9.69	Put	Bond Future	980	0	1	0	0.00
27/01/2014	2038 On 06-February-14			Bond Future	107.64	107.6403	107.6382	107.6403	24.00
27/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	628	1	1	1	0.00
27/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	638	1	1	1	0.00
27/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	648	1	1	1	0.00
27/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2038 On 08-May-14			Bond Future	109.08	109.0000	109.0825	109.0000	0.00
27/01/2014	2038 On 08-May-14	109.00	Call	Bond Future	82	0	0	0	0.00
27/01/2014	2038 On 08-May-14	109.01	Call	Bond Future	72	0	0	0	0.00
27/01/2014	2038 On 08-May-14	108.99	Call	Bond Future	92	0	0	0	0.00
27/01/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2050 On 06-February-14			Bond Future	111.95	113.4582	111.9542	113.4582	472.00
27/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	1954	3	2	3	0.00
27/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	1964	3	2	3	0.00
27/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	1944	3	2	3	0.00
27/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00

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27/01/2014	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
27/01/2014	2050 On 08-May-14			Bond Future	113.46	115.0000	113.4563	115.0000	0.00
27/01/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	2050 On 08-May-14	115.00	Put	Bond Future	1544	0	2	0	0.00
27/01/2014	2050 On 08-May-14	115.01	Put	Bond Future	1554	0	2	0	0.00
27/01/2014	2050 On 08-May-14	114.99	Put	Bond Future	1534	0	2	0	0.00
27/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	AL37 On 06-February-14			Index Future	406.12	407.9660	406.1160	407.9660	0.00
27/01/2014	AL37 On 08-May-14			Index Future	411.51	413.3900	411.5140	413.3900	0.00
27/01/2014	AL37 On 07-August-14			Index Future	417.30	420.0000	417.2970	420.0000	0.00
27/01/2014	AL7T On 06-February-14			Index Future	474.87	478.3320	474.8730	478.3320	1.00
27/01/2014	AL7T On 08-May-14			Index Future	481.18	484.6920	481.1840	484.6920	0.00
27/01/2014	AL7T On 07-August-14			Index Future	487.95	492.0000	487.9470	492.0000	0.00
27/01/2014	ALBI On 06-February-14			Index Future	428.37	431.3770	428.3740	431.3770	723.00
27/01/2014	ALBI On 08-May-14			Index Future	434.07	437.1130	434.0680	437.1130	118.00
27/01/2014	ALBI On 07-August-14			Index Future	440.17	443.2660	440.1690	443.2660	0.00
27/01/2014	ALBI On 06-November-14			Index Future	446.67	450.0000	446.6700	450.0000	0.00
27/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2014	EL28 On 06-February-14			Bond Future	113.42	114.1606	113.4164	114.1606	0.00
27/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	2426	3	2	3	0.00
27/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	2406	3	2	3	0.00
27/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	2416	3	2	3	0.00
27/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
27/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
27/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
27/01/2014	EL28 On 08-May-14			Bond Future	113.52	114.0000	113.5174	114.0000	0.00
27/01/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	EL28 On 08-May-14	114.00	Put	Bond Future	483	0	0	0	0.00
27/01/2014	EL28 On 08-May-14	114.01	Put	Bond Future	493	0	0	0	0.00
27/01/2014	EL28 On 08-May-14	113.99	Put	Bond Future	473	0	0	0	0.00
27/01/2014	ES33 On 06-February-14			Bond Future	10.05	82.2781	81.4331	82.2781	6,292.00
27/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	3628	3	4	3	0.00
27/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	3552	3	4	3	0.00
27/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	3703	3	4	3	0.00
27/01/2014	ES33 On 08-May-14			Bond Future	10.18	79.5897	78.7334	79.5897	0.00
27/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	4517	4	5	4	0.00
27/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	4593	4	5	4	0.00
27/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	4442	4	4	4	0.00

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27/01/2014	ES33 On 07-August-14			Bond Future	10.30	10.1700	79.7321	10.1700	0.00
27/01/2014	ES33 On 07-August-14	10.16	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 07-August-14	10.15	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 07-August-14	10.14	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 07-August-14	10.15	Put	Bond Future	1037	0	1	0	0.00
27/01/2014	ES33 On 07-August-14	10.16	Put	Bond Future	968	0	1	0	0.00
27/01/2014	ES33 On 07-August-14	10.14	Put	Bond Future	1106	0	1	0	0.00
27/01/2014	ES33 On 06-November-14			Bond Future	10.42	10.3000	77.1294	10.3000	0.00
27/01/2014	ES33 On 06-November-14	10.29	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 06-November-14	10.30	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 06-November-14	10.31	Call	Bond Future	0	0	0	0	0.00
27/01/2014	ES33 On 06-November-14	10.29	Put	Bond Future	903	0	1	0	0.00
27/01/2014	ES33 On 06-November-14	10.30	Put	Bond Future	835	0	1	0	0.00
27/01/2014	ES33 On 06-November-14	10.31	Put	Bond Future	768	0	1	0	0.00
27/01/2014	GOVI On 06-February-14			GOVI	428.10	430.9490	428.1010	430.9490	486.00
27/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	118990	9	12	9	0.00
27/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	118890	9	12	9	0.00
27/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	119090	9	12	9	0.00
27/01/2014	GOVI On 08-May-14			GOVI	433.79	436.6790	433.7910	436.6790	2.00
27/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	82090	5	8	5	0.00
27/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	82190	5	8	5	0.00
27/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	81990	5	8	5	0.00
27/01/2014	GOVI On 07-August-14			GOVI	439.89	442.8260	439.8880	442.8260	0.00
27/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	201020	17	20	17	0.00
27/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	201220	17	20	17	0.00

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27/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	201120	17	20	17	0.00
27/01/2014	GOVI On 06-November-14			GOVI	446.39	449.0000	446.3850	449.0000	0.00
27/01/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
27/01/2014	GOVI On 06-November-14	449.00	Put	GOVI	26150	0	3	0	0.00
27/01/2014	GOVI On 06-November-14	449.01	Put	GOVI	26250	0	3	0	0.00
27/01/2014	GOVI On 06-November-14	448.99	Put	GOVI	26050	0	3	0	0.00
27/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/01/2014	IGOV On 06-February-14			Index Future	198.95	200.5700	198.9500	200.5700	1,321.00
27/01/2014	IGOV On 08-May-14			Index Future	201.62	203.2620	201.6190	203.2620	30.00
27/01/2014	IGOV On 07-August-14			Index Future	204.48	206.1480	204.4770	206.1480	0.00
27/01/2014	IGOV On 06-November-14			Index Future	207.52	209.2160	207.5210	209.2160	0.00
27/01/2014	ILBI On 06-February-14			Index Future	542.97	543.7470	542.9720	543.7470	190.00
27/01/2014	ILBI On 08-May-14			Index Future	550.29	551.0730	550.2870	551.0730	0.00
27/01/2014	ILBI On 07-August-14			Index Future	558.16	558.9600	558.1600	558.9600	20.00
27/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.35	94.6400	94.6500	94.6400	0.00
27/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.45	94.5800	94.5500	94.5800	4,000.00
27/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	0.00
27/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.81	94.2700	94.1900	94.2700	4,000.00
27/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.02	94.0000	93.9800	94.0000	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.10	93.9000	93.9000	93.9000	0.00
27/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.42	93.6300	93.5800	93.6300	1,000.00
27/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.78	93.2800	93.2200	93.2800	0.00
27/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.02	93.0200	92.9800	93.0200	150.00
27/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.25	92.7600	92.7500	92.7600	3,200.00
27/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.49	92.5200	92.5100	92.5200	0.00
27/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.73	92.2900	92.2700	92.2900	0.00
27/01/2014	R023 On 06-February-14			Bond Future	8.44	100.0693	99.2183	100.0693	11,257.00
27/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	3647	3	4	3	0.00
27/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	3584	3	4	3	0.00
27/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	3711	3	4	3	0.00
27/01/2014	R023 On 08-May-14			Bond Future	8.56	97.4830	96.6205	97.4830	330.00
27/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	5807	5	6	5	0.00
27/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	5870	5	6	5	0.00
27/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	5934	5	6	5	0.00
27/01/2014	R023 On 07-August-14			Bond Future	8.67	8.5200	97.8666	8.5200	0.00
27/01/2014	R023 On 07-August-14	8.49	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 07-August-14	8.51	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 07-August-14	8.50	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 07-August-14	8.51	Put	Bond Future	937	0	1	0	0.00
27/01/2014	R023 On 07-August-14	8.49	Put	Bond Future	1054	0	1	0	0.00
27/01/2014	R023 On 07-August-14	8.50	Put	Bond Future	995	0	1	0	0.00
27/01/2014	R023 On 06-November-14			Bond Future	8.79	8.6300	95.3955	8.6300	0.00
27/01/2014	R023 On 06-November-14	8.60	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 06-November-14	8.61	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 06-November-14	8.59	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R023 On 06-November-14	8.60	Put	Bond Future	1044	0	1	0	0.00
27/01/2014	R023 On 06-November-14	8.61	Put	Bond Future	987	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	R023 On 06-November-14	8.59	Put	Bond Future	1100	0	1	0	0.00
27/01/2014	R157 On 06-February-14			Bond Future	6.60	115.9588	115.7917	115.9588	28,563.00
27/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	1519	1	2	1	0.00
27/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	1503	1	2	1	0.00
27/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	1535	1	2	1	0.00
27/01/2014	R157 On 08-May-14			Bond Future	6.84	110.6925	110.5229	110.6925	0.00
27/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	20	0	0	0	0.00
27/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	20	0	0	0	0.00
27/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	19	0	0	0	0.00
27/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	2250	2	2	2	0.00
27/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	2264	2	2	2	0.00
27/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	2237	2	2	2	0.00
27/01/2014	R157 On 07-August-14			Bond Future	7.12	112.2517	112.0780	112.2517	0.00
27/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	432	1	0	1	0.00
27/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	437	1	0	1	0.00
27/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	441	1	0	1	0.00
27/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	846	1	1	1	0.00
27/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	840	1	1	1	0.00
27/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	833	1	1	1	0.00
27/01/2014	R157 On 06-November-14			Bond Future	7.48	107.0998	106.9246	107.0998	0.00
27/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	222	0	0	0	0.00
27/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	220	0	0	0	0.00
27/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	224	0	0	0	0.00
27/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	1298	1	1	1	0.00
27/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	1311	1	1	1	0.00
27/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	1305	1	1	1	0.00
27/01/2014	R186 On 06-February-14			Bond Future	8.67	116.3792	115.4553	116.3792	60,119.00
27/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	1	0	0	0	0.00
27/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	1398	2	1	2	0.00
27/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	1	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	1	0	0	0	0.00
27/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	8160	7	8	7	0.00
27/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	8067	7	8	7	0.00
27/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	770	1	1	1	250.00
27/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	8252	7	8	7	0.00
27/01/2014	R186 On 08-May-14			Bond Future	8.79	117.9266	116.9902	117.9266	950.00
27/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	198	0	0	0	0.00
27/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	2527	3	3	3	0.00
27/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	203	0	0	0	0.00
27/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	5737	6	6	6	0.00
27/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	1783	2	2	2	8,000.00
27/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	194	0	0	0	0.00
27/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	471	1	0	1	1,933.00
27/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	4514	5	5	5	0.00
27/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	15334	14	15	14	0.00
27/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	4934	4	5	4	1,933.00
27/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	15241	14	15	14	0.00
27/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	2803	2	3	2	400.00
27/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	2043	2	2	2	8,000.00
27/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	15427	15	15	15	0.00
27/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	11780	11	12	11	0.00
27/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	6330	6	6	6	0.00
27/01/2014	R186 On 07-August-14			Bond Future	8.90	114.2953	113.3440	114.2953	0.00
27/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	2584	3	3	3	0.00
27/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	2641	3	3	3	0.00
27/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	2612	3	3	3	0.00
27/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	4758	5	5	5	0.00
27/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	7486	7	7	7	0.00
27/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	7599	7	8	7	0.00
27/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	7542	7	8	7	0.00
27/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	4571	4	5	4	840.00
27/01/2014	R186 On 06-November-14			Bond Future	9.00	115.9850	115.0208	115.9850	0.00
27/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	6157	7	6	7	0.00
27/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	2664	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	2715	3	3	3	0.00
27/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	2689	3	3	3	0.00
27/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	9628	9	10	9	0.00
27/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	9687	9	10	9	0.00
27/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	9568	9	10	9	0.00
27/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	4825	4	5	4	2,010.00
27/01/2014	R197 On 06-February-14			Bond Future	273.34	275.7478	273.3397	275.7478	2,049.00
27/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	6660	4	7	4	0.00
27/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	6670	4	7	4	0.00
27/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	6650	4	7	4	0.00
27/01/2014	R197 On 08-May-14			Bond Future	277.01	250.0000	277.0075	250.0000	0.00
27/01/2014	R197 On 08-May-14	249.99	Call	Bond Future	27017	0	27	0	0.00
27/01/2014	R197 On 08-May-14	250.01	Call	Bond Future	26997	0	27	0	0.00
27/01/2014	R197 On 08-May-14	250.00	Call	Bond Future	27007	0	27	0	0.00
27/01/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
27/01/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
27/01/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
27/01/2014	R201 On 06-February-14			Bond Future	5.57	103.8920	103.8664	103.8920	0.00
27/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	9	0	0	0	0.00
27/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	11	0	0	0	0.00
27/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	10	0	0	0	0.00
27/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	279	0	0	0	0.00
27/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	271	0	0	0	0.00
27/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	286	0	0	0	0.00
27/01/2014	R201 On 08-May-14			Bond Future	5.66	105.2733	105.2472	105.2733	0.00
27/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	47	0	0	0	0.00
27/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	48	0	0	0	0.00
27/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	46	0	0	0	0.00
27/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	590	1	1	1	0.00
27/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	595	1	1	1	0.00

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27/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	600	1	1	1	0.00
27/01/2014	R201 On 07-August-14			Bond Future	5.60	102.3459	102.3178	102.3459	0.00
27/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	162	0	0	0	0.00
27/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	165	0	0	0	0.00
27/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	164	0	0	0	0.00
27/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	275	0	0	0	0.00
27/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	273	0	0	0	0.00
27/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	271	0	0	0	0.00
27/01/2014	R202 On 06-February-14			Bond Future	209.05	211.2453	209.0547	211.2453	44,679.00
27/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	1674	3	2	3	0.00
27/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	1664	3	2	3	0.00
27/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	1669	3	2	3	0.00
27/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	1614	1	2	1	0.00
27/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	1619	1	2	1	0.00
27/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	1609	1	2	1	0.00
27/01/2014	R202 On 08-May-14			Bond Future	211.86	215.0000	211.8600	215.0000	0.00
27/01/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R202 On 08-May-14	215.00	Put	Bond Future	3140	0	3	0	0.00
27/01/2014	R202 On 08-May-14	214.99	Put	Bond Future	3130	0	3	0	0.00
27/01/2014	R202 On 08-May-14	215.01	Put	Bond Future	3150	0	3	0	0.00
27/01/2014	R203 On 06-February-14			Bond Future	7.46	106.2281	105.8356	106.2281	10,779.00
27/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
27/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	2	0	0	0	13.00
27/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	4886	4	5	4	0.00
27/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	4255	4	4	4	0.00
27/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	4189	4	4	4	0.00
27/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	1973	2	2	2	0.00
27/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	4222	4	4	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
27/01/2014	R203 On 08-May-14			Bond Future	7.64	103.4800	103.0821	103.4800	140.00
27/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	20	0	0	0	0.00
27/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	300	0	0	0	29.00
27/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	19	0	0	0	0.00
27/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	20	0	0	0	0.00
27/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	795	1	1	1	16.00
27/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	5777	5	6	5	0.00
27/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	1495	1	1	1	0.00
27/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	5747	5	6	5	0.00
27/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	5716	5	6	5	0.00
27/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	2672	2	3	2	0.00
27/01/2014	R203 On 07-August-14			Bond Future	7.81	104.9373	104.5321	104.9373	0.00
27/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	842	1	1	1	0.00
27/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	832	1	1	1	0.00
27/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	822	1	1	1	0.00
27/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	461	1	0	1	46.00
27/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	2240	2	2	2	0.00
27/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	2222	2	2	2	0.00
27/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	2258	2	2	2	0.00
27/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	3152	3	3	3	0.00
27/01/2014	R203 On 06-November-14			Bond Future	8.00	102.3255	101.9153	102.3255	0.00
27/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	643	1	1	1	14.00
27/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	550	1	1	1	45.00
27/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	563	1	1	1	0.00
27/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	557	1	1	1	0.00
27/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	3235	3	3	3	0.00
27/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	3506	3	4	3	0.00
27/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	3467	3	3	3	0.00
27/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	3487	3	3	3	0.00
27/01/2014	R204 On 06-February-14			Bond Future	7.75	102.6030	102.1228	102.6030	29,703.00
27/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	5597	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	5554	5	6	5	0.00
27/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	5640	5	6	5	0.00
27/01/2014	R204 On 08-May-14			Bond Future	7.91	103.9672	103.4805	103.9672	210.00
27/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	35	0	0	0	0.00
27/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	34	0	0	0	0.00
27/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	36	0	0	0	0.00
27/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	7426	7	7	7	0.00
27/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	7467	7	7	7	0.00
27/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	7386	7	7	7	0.00
27/01/2014	R204 On 07-August-14			Bond Future	8.06	101.3994	100.9041	101.3994	0.00
27/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	1099	1	1	1	0.00
27/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	1561	2	2	2	0.00
27/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	1111	1	1	1	0.00
27/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	1086	1	1	1	0.00
27/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	2578	2	3	2	530.00
27/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	3356	3	3	3	0.00
27/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	3307	3	3	3	0.00
27/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	3331	3	3	3	0.00
27/01/2014	R204 On 06-November-14			Bond Future	8.21	102.8982	102.3966	102.8982	0.00
27/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	863	1	1	1	0.00
27/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	872	1	1	1	0.00
27/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	2076	2	2	2	0.00
27/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	854	1	1	1	0.00
27/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	5098	5	5	5	0.00
27/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	2826	3	3	3	1,270.00
27/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	5071	5	5	5	0.00
27/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	5126	5	5	5	0.00
27/01/2014	R207 On 06-February-14			Bond Future	8.04	97.4120	96.8687	97.4120	20,554.00
27/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	6564	6	7	6	0.00
27/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	6613	6	7	6	0.00
27/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	6515	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	R207 On 08-May-14			Bond Future	8.19	98.7072	98.1566	98.7072	90.00
27/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	36	0	0	0	0.00
27/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	37	0	0	0	0.00
27/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	35	0	0	0	0.00
27/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	9189	9	9	9	0.00
27/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	9236	9	9	9	0.00
27/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	9141	9	9	9	0.00
27/01/2014	R207 On 07-August-14			Bond Future	8.33	96.4564	95.8964	96.4564	0.00
27/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	1264	1	1	1	0.00
27/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	1292	2	1	2	0.00
27/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	1278	1	1	1	0.00
27/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	3959	4	4	4	0.00
27/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	3989	4	4	4	0.00
27/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	3931	4	4	4	0.00
27/01/2014	R207 On 06-November-14			Bond Future	8.47	97.8822	97.3150	97.8822	0.00
27/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1190	1	1	1	0.00
27/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1167	1	1	1	0.00
27/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1179	1	1	1	0.00
27/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	5800	5	6	5	0.00
27/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	5769	5	6	5	0.00
27/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	5738	5	6	5	0.00
27/01/2014	R208 On 06-February-14			Bond Future	8.19	95.4542	94.8212	95.4542	11,167.00
27/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	7653	7	8	7	0.00
27/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	7597	7	8	7	0.00
27/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	7709	7	8	7	0.00
27/01/2014	R208 On 08-May-14			Bond Future	8.32	93.3272	92.6857	93.3272	110.00
27/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	32	0	0	0	0.00
27/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	34	0	0	0	0.00
27/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	33	0	0	0	0.00
27/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	10668	10	11	10	0.00
27/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	10558	10	11	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	10613	10	11	10	0.00
27/01/2014	R208 On 07-August-14			Bond Future	8.44	94.6417	93.9895	94.6417	0.00
27/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	1339	2	1	2	0.00
27/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	2245	3	2	3	0.00
27/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	1324	2	1	2	0.00
27/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	1355	2	1	2	0.00
27/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	3022	3	3	3	630.00
27/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	4450	4	4	4	0.00
27/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	4416	4	4	4	0.00
27/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	4484	4	4	4	0.00
27/01/2014	R208 On 06-November-14			Bond Future	8.56	92.6425	91.9816	92.6425	0.00
27/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1120	1	1	1	0.00
27/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1144	1	1	1	0.00
27/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1132	1	1	1	0.00
27/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	2947	3	3	3	0.00
27/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	6412	6	6	6	0.00
27/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	3244	3	3	3	1,520.00
27/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	6449	6	6	6	0.00
27/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	6376	6	6	6	0.00
27/01/2014	R209 On 06-February-14			Bond Future	9.39	74.0997	73.2453	74.0997	23,535.00
27/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	3	0	0	0	0.00
27/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	4	0	0	0	0.00
27/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	4	0	0	0	0.00
27/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	6444	6	6	6	0.00
27/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	6283	5	6	5	0.00
27/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	6363	6	6	6	0.00
27/01/2014	R209 On 08-May-14			Bond Future	9.49	71.9403	71.0744	71.9403	488.00
27/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	3659	4	4	4	0.00
27/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	220	0	0	0	0.00
27/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	3196	4	3	4	0.00
27/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	215	0	0	0	0.00
27/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	4113	5	4	5	0.00
27/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	792	1	1	1	640.00
27/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	1733	2	2	2	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	4509	5	5	5	0.00
27/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	210	0	0	0	0.00
27/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	13262	12	13	12	0.00
27/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	3121	3	3	3	640.00
27/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	13348	13	13	13	0.00
27/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2689	2	3	2	883.00
27/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	13176	12	13	12	0.00
27/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	5276	5	5	5	0.00
27/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	2332	2	2	2	7,262.00
27/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	2065	2	2	2	10,000.00
27/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	8252	8	8	8	0.00
27/01/2014	R209 On 07-August-14			Bond Future	9.58	72.9537	72.0744	72.9537	0.00
27/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	2750	3	3	3	0.00
27/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	2777	3	3	3	0.00
27/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	2724	3	3	3	0.00
27/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	6522	6	7	6	0.00
27/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	6619	6	7	6	0.00
27/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	6571	6	7	6	0.00
27/01/2014	R209 On 06-November-14			Bond Future	9.68	70.8858	69.9943	70.8858	0.00
27/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	3179	4	3	4	0.00
27/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	3230	4	3	4	0.00
27/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	3204	4	3	4	0.00
27/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	8063	8	8	8	0.00
27/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	7964	7	8	7	0.00
27/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	8014	8	8	8	0.00
27/01/2014	R210 On 06-February-14			Bond Future	158.53	160.0384	158.5316	160.0384	1,319.00
27/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	2958	1	3	1	0.00
27/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	2968	1	3	1	0.00
27/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	2978	1	3	1	0.00
27/01/2014	R210 On 08-May-14			Bond Future	158.70	160.0000	158.7018	160.0000	0.00
27/01/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R210 On 08-May-14	159.99	Put	Bond Future	1288	0	1	0	0.00
27/01/2014	R210 On 08-May-14	160.01	Put	Bond Future	1308	0	1	0	0.00
27/01/2014	R210 On 08-May-14	160.00	Put	Bond Future	1298	0	1	0	0.00
27/01/2014	R211 On 06-February-14			Bond Future	128.24	128.6195	128.2362	128.6195	2,022.00
27/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	764	0	1	0	0.00
27/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	754	0	1	0	0.00
27/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	774	0	1	0	0.00
27/01/2014	R211 On 08-May-14			Bond Future	129.96	130.3000	129.9570	130.3000	0.00
27/01/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R211 On 08-May-14	130.00	Put	Bond Future	43	0	0	0	0.00
27/01/2014	R211 On 08-May-14	129.99	Put	Bond Future	33	0	0	0	0.00
27/01/2014	R211 On 08-May-14	130.01	Put	Bond Future	53	0	0	0	0.00
27/01/2014	R212 On 06-February-14			Bond Future	129.80	130.4646	129.8026	130.4646	21,791.00
27/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	3187	3	3	3	0.00
27/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	3207	3	3	3	0.00
27/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	3197	3	3	3	0.00
27/01/2014	R212 On 08-May-14			Bond Future	131.54	132.2000	131.5443	132.2000	0.00
27/01/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R212 On 08-May-14	132.01	Put	Bond Future	466	0	0	0	0.00
27/01/2014	R212 On 08-May-14	132.00	Put	Bond Future	456	0	0	0	0.00
27/01/2014	R212 On 08-May-14	131.99	Put	Bond Future	446	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	R213 On 06-February-14			Bond Future	9.23	84.9983	84.1583	84.9983	21,529.00
27/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	1	0	0	0	0.00
27/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	2	0	0	0	0.00
27/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	2	0	0	0	0.00
27/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	7261	6	7	6	0.00
27/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	7179	6	7	6	0.00
27/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	7344	7	7	7	0.00
27/01/2014	R213 On 08-May-14			Bond Future	9.34	82.5906	81.7393	82.5906	190.00
27/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	199	0	0	0	0.00
27/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	209	0	0	0	0.00
27/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	204	0	0	0	0.00
27/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	13767	13	14	13	0.00
27/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	13852	13	14	13	0.00
27/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	13682	13	14	13	0.00
27/01/2014	R213 On 07-August-14			Bond Future	9.44	83.7536	82.8890	83.7536	0.00
27/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	2609	3	3	3	0.00
27/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	2660	3	3	3	0.00
27/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	2634	3	3	3	0.00
27/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	6908	6	7	6	0.00
27/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	6959	6	7	6	0.00
27/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	7009	7	7	7	0.00
27/01/2014	R213 On 06-November-14			Bond Future	9.54	81.4511	80.5745	81.4511	0.00
27/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	3139	4	3	4	0.00
27/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	3190	4	3	4	0.00
27/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	3164	4	3	4	0.00
27/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	8155	8	8	8	0.00
27/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	8105	8	8	8	0.00
27/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	8205	8	8	8	0.00
27/01/2014	R214 On 06-February-14			Bond Future	9.50	74.8866	73.9334	74.8866	5,455.00
27/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	89	0	0	0	0.00
27/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	95	0	0	0	0.00
27/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	83	0	0	0	0.00
27/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	3885	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	3959	3	4	3	0.00
27/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	3811	3	4	3	0.00
27/01/2014	R214 On 08-May-14			Bond Future	9.60	72.5972	71.6312	72.5972	100.00
27/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	1632	2	2	2	0.00
27/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	1609	2	2	2	0.00
27/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	1655	2	2	2	0.00
27/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	6082	5	6	5	0.00
27/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	6138	6	6	6	0.00
27/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	6195	6	6	6	0.00
27/01/2014	R214 On 07-August-14			Bond Future	9.69	9.5500	72.5453	9.5500	0.00
27/01/2014	R214 On 07-August-14	9.54	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R214 On 07-August-14	9.56	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R214 On 07-August-14	9.55	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R214 On 07-August-14	9.56	Put	Bond Future	942	0	1	0	0.00
27/01/2014	R214 On 07-August-14	9.54	Put	Bond Future	1086	0	1	0	0.00
27/01/2014	R214 On 07-August-14	9.55	Put	Bond Future	1014	0	1	0	0.00
27/01/2014	R214 On 06-November-14			Bond Future	9.78	9.6500	70.3328	9.6500	0.00
27/01/2014	R214 On 06-November-14	9.64	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R214 On 06-November-14	9.65	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R214 On 06-November-14	9.66	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R214 On 06-November-14	9.65	Put	Bond Future	943	0	1	0	0.00
27/01/2014	R214 On 06-November-14	9.66	Put	Bond Future	873	0	1	0	0.00
27/01/2014	R214 On 06-November-14	9.64	Put	Bond Future	1014	0	1	0	0.00
27/01/2014	R248 On 06-February-14			Bond Future	9.58	96.8683	95.6557	96.8683	12,135.00
27/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	4741	4	5	4	0.00
27/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	4640	3	5	3	0.00
27/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	4539	3	5	3	0.00
27/01/2014	R248 On 08-May-14			Bond Future	9.68	93.7340	92.5051	93.7340	1,515.00
27/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	6083	5	6	5	0.00
27/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	5981	5	6	5	0.00
27/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	6185	5	6	5	0.00
27/01/2014	R248 On 07-August-14			Bond Future	9.78	9.6500	93.6846	9.6500	0.00
27/01/2014	R248 On 07-August-14	9.65	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 07-August-14	9.64	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 07-August-14	9.66	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 07-August-14	9.66	Put	Bond Future	1085	0	1	0	0.00
27/01/2014	R248 On 07-August-14	9.65	Put	Bond Future	1176	0	1	0	0.00
27/01/2014	R248 On 07-August-14	9.64	Put	Bond Future	1267	0	1	0	0.00
27/01/2014	R248 On 06-November-14			Bond Future	9.88	9.7300	90.6475	9.7300	0.00
27/01/2014	R248 On 06-November-14	9.72	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 06-November-14	9.74	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 06-November-14	9.73	Call	Bond Future	0	0	0	0	0.00
27/01/2014	R248 On 06-November-14	9.73	Put	Bond Future	1301	0	1	0	0.00
27/01/2014	R248 On 06-November-14	9.74	Put	Bond Future	1211	0	1	0	0.00
27/01/2014	R248 On 06-November-14	9.72	Put	Bond Future	1391	0	1	0	0.00