



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 03/02/2014 To: 03/02/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	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
03/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	2025 On 06-February-14			Bond Future	105.46	105.4661	105.4602	105.4661	0.00
03/02/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2025 On 06-February-14	111.00	Put	Bond Future	5540	6	6	6	0.00
03/02/2014	2025 On 06-February-14	110.99	Put	Bond Future	5530	6	6	6	0.00
03/02/2014	2025 On 06-February-14	111.01	Put	Bond Future	5550	6	6	6	0.00
03/02/2014	2025 On 08-May-14			Bond Future	106.98	106.9888	106.9803	106.9888	0.00
03/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	4010	4	4	4	0.00
03/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	4020	4	4	4	0.00
03/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	4030	4	4	4	0.00
03/02/2014	2037 On 06-February-14			Bond Future	9.44	92.0011	91.5313	92.0011	1,866.00
03/02/2014	2037 On 06-February-14	9.38	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2037 On 06-February-14	9.39	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2037 On 06-February-14	9.37	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2037 On 06-February-14	9.38	Put	Bond Future	482	0	0	0	0.00
03/02/2014	2037 On 06-February-14	9.39	Put	Bond Future	395	0	0	0	0.00
03/02/2014	2037 On 06-February-14	9.37	Put	Bond Future	570	0	1	0	0.00
03/02/2014	2037 On 08-May-14			Bond Future	9.53	93.3179	92.8392	93.3179	5,003.00
03/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	1319	1	1	1	0.00
03/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	1232	1	1	1	0.00
03/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	1407	1	1	1	0.00
03/02/2014	2037 On 07-August-14			Bond Future	9.63	90.4809	89.9953	90.4809	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
03/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	5122	5	5	5	0.00
03/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	5031	5	5	5	0.00
03/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	4939	4	5	4	0.00
03/02/2014	2037 On 06-November-14			Bond Future	9.71	91.7973	91.3048	91.7973	0.00
03/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	14	1	0	1	0.00
03/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	68	0	0	0	0.00
03/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
03/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	151	0	0	0	0.00
03/02/2014	2038 On 06-February-14			Bond Future	103.74	103.7414	103.7363	103.7414	24.00
03/02/2014	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2038 On 06-February-14	107.00	Put	Bond Future	3264	3	3	3	0.00
03/02/2014	2038 On 06-February-14	107.01	Put	Bond Future	3274	3	3	3	0.00
03/02/2014	2038 On 06-February-14	106.99	Put	Bond Future	3254	3	3	3	0.00
03/02/2014	2038 On 08-May-14			Bond Future	105.23	105.2392	105.2316	105.2392	33.00
03/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	3778	4	4	4	0.00
03/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	3768	4	4	4	0.00
03/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	3758	4	4	4	0.00
03/02/2014	2050 On 06-February-14			Bond Future	107.71	107.7160	107.7106	107.7160	350.00
03/02/2014	2050 On 06-February-14	110.00	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2050 On 06-February-14	109.99	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2050 On 06-February-14	110.01	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2050 On 06-February-14	110.00	Put	Bond Future	2289	2	2	2	0.00
03/02/2014	2050 On 06-February-14	109.99	Put	Bond Future	2279	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2014	2050 On 06-February-14	110.01	Put	Bond Future	2299	2	2	2	0.00
03/02/2014	2050 On 08-May-14			Bond Future	109.26	109.2712	109.2632	109.2712	122.00
03/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
03/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	5737	6	6	6	0.00
03/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	5747	6	6	6	0.00
03/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	5727	6	6	6	0.00
03/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	AL37 On 06-February-14			Index Future	399.20	398.0150	399.2030	398.0150	0.00
03/02/2014	AL37 On 08-May-14			Index Future	404.91	403.7120	404.9050	403.7120	0.00
03/02/2014	AL37 On 07-August-14			Index Future	411.07	409.8610	411.0710	409.8610	0.00
03/02/2014	AL7T On 06-February-14			Index Future	466.06	464.7280	466.0620	464.7280	0.00
03/02/2014	AL7T On 08-May-14			Index Future	472.72	471.3790	472.7180	471.3790	1.00
03/02/2014	AL7T On 07-August-14			Index Future	479.92	478.5590	479.9170	478.5590	0.00
03/02/2014	ALBI On 06-February-14			Index Future	423.23	422.8840	423.2280	422.8840	552.00
03/02/2014	ALBI On 08-May-14			Index Future	429.27	428.9360	429.2730	428.9360	277.00
03/02/2014	ALBI On 07-August-14			Index Future	435.81	435.4700	435.8100	435.4700	0.00
03/02/2014	ALBI On 06-November-14			Index Future	442.71	442.3620	442.7090	442.3620	0.00
03/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	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
03/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	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
03/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2014	EL28 On 06-February-14			Bond Future	111.27	111.2742	111.2688	111.2742	0.00
03/02/2014	EL28 On 06-February-14	110.99	Call	Bond Future	279	0	0	0	0.00
03/02/2014	EL28 On 06-February-14	111.01	Call	Bond Future	259	0	0	0	0.00
03/02/2014	EL28 On 06-February-14	111.00	Call	Bond Future	269	0	0	0	0.00
03/02/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
03/02/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
03/02/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
03/02/2014	EL28 On 08-May-14			Bond Future	111.45	111.4600	111.4520	111.4600	0.00
03/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
03/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
03/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
03/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	2548	3	3	3	0.00
03/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	2558	3	3	3	0.00
03/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	2538	3	3	3	0.00
03/02/2014	ES33 On 06-February-14			Bond Future	10.03	81.7478	81.5451	81.7478	0.00
03/02/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
03/02/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
03/02/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
03/02/2014	ES33 On 06-February-14	9.55	Put	Bond Future	3516	3	4	3	0.00
03/02/2014	ES33 On 06-February-14	9.56	Put	Bond Future	3440	3	3	3	0.00
03/02/2014	ES33 On 06-February-14	9.54	Put	Bond Future	3591	3	4	3	0.00
03/02/2014	ES33 On 08-May-14			Bond Future	10.15	79.1331	78.9257	79.1331	6,292.00
03/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
03/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
03/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
03/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	4325	4	4	4	0.00
03/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	4401	4	4	4	0.00
03/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	4250	4	4	4	0.00

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03/02/2014	ES33 On	07-August-14			Bond Future	10.26	80.2302	80.0198	80.2302	0.00
03/02/2014	ES33 On	07-August-14	10.16	Call	Bond Future	0	0	0	0	0.00
03/02/2014	ES33 On	07-August-14	10.15	Call	Bond Future	0	0	0	0	0.00
03/02/2014	ES33 On	07-August-14	10.14	Call	Bond Future	0	0	0	0	0.00
03/02/2014	ES33 On	07-August-14	10.15	Put	Bond Future	749	1	1	1	0.00
03/02/2014	ES33 On	07-August-14	10.16	Put	Bond Future	680	0	1	0	0.00
03/02/2014	ES33 On	07-August-14	10.14	Put	Bond Future	818	1	1	1	0.00
03/02/2014	ES33 On	06-November-14			Bond Future	10.37	77.7165	77.5036	77.7165	0.00
03/02/2014	ES33 On	06-November-14	10.29	Call	Bond Future	0	0	0	0	0.00
03/02/2014	ES33 On	06-November-14	10.30	Call	Bond Future	0	0	0	0	0.00
03/02/2014	ES33 On	06-November-14	10.31	Call	Bond Future	0	0	0	0	0.00
03/02/2014	ES33 On	06-November-14	10.29	Put	Bond Future	529	0	1	0	0.00
03/02/2014	ES33 On	06-November-14	10.30	Put	Bond Future	461	0	0	0	0.00
03/02/2014	ES33 On	06-November-14	10.31	Put	Bond Future	394	0	0	0	0.00
03/02/2014	GOVI On	06-February-14			GOVI	422.53	422.0120	422.5280	422.0120	170.00
03/02/2014	GOVI On	06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
03/02/2014	GOVI On	06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
03/02/2014	GOVI On	06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
03/02/2014	GOVI On	06-February-14	440.00	Put	GOVI	174720	18	17	18	0.00
03/02/2014	GOVI On	06-February-14	440.01	Put	GOVI	174820	18	17	18	0.00
03/02/2014	GOVI On	06-February-14	439.99	Put	GOVI	174620	18	17	18	0.00
03/02/2014	GOVI On	08-May-14			GOVI	428.56	428.0520	428.5630	428.0520	145.00
03/02/2014	GOVI On	08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
03/02/2014	GOVI On	08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
03/02/2014	GOVI On	08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
03/02/2014	GOVI On	08-May-14	442.00	Put	GOVI	134370	14	13	14	0.00
03/02/2014	GOVI On	08-May-14	442.01	Put	GOVI	134470	14	13	14	0.00
03/02/2014	GOVI On	08-May-14	441.99	Put	GOVI	134270	14	13	14	0.00
03/02/2014	GOVI On	07-August-14			GOVI	435.09	434.5720	435.0890	434.5720	175.00
03/02/2014	GOVI On	07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
03/02/2014	GOVI On	07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
03/02/2014	GOVI On	07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
03/02/2014	GOVI On	07-August-14	459.99	Put	GOVI	249010	25	25	25	0.00
03/02/2014	GOVI On	07-August-14	460.01	Put	GOVI	249210	25	25	25	0.00

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03/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	249110	25	25	25	0.00
03/02/2014	GOVI On 06-November-14			GOVI	441.98	441.4500	441.9760	441.4500	0.00
03/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
03/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
03/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
03/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	70240	8	7	8	0.00
03/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	70340	8	7	8	0.00
03/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	70140	8	7	8	0.00
03/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/02/2014	IGOV On 06-February-14			Index Future	193.00	193.0240	192.9960	193.0240	632.00
03/02/2014	IGOV On 08-May-14			Index Future	195.78	195.8110	195.7760	195.8110	667.00
03/02/2014	IGOV On 07-August-14			Index Future	198.78	198.8170	198.7810	198.8170	90.00
03/02/2014	IGOV On 06-November-14			Index Future	201.95	201.9860	201.9510	201.9860	0.00
03/02/2014	ILBI On 06-February-14			Index Future	520.61	536.4080	520.6120	536.4080	190.00
03/02/2014	ILBI On 08-May-14			Index Future	528.30	543.6330	528.3020	543.6330	0.00
03/02/2014	ILBI On 07-August-14			Index Future	536.32	551.4040	536.3220	551.4040	20.00
03/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/02/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.72	94.2100	94.2800	94.2100	2,000.00
03/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.82	94.0500	94.1800	94.0500	4,000.00
03/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.20	93.6300	93.8000	93.6300	0.00
03/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.30	93.4700	93.7000	93.4700	2,000.00
03/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.81	92.9700	93.1900	92.9700	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.91	92.8200	93.0900	92.8200	0.00
03/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	7.35	92.4500	92.6500	92.4500	1,000.00
03/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.79	92.0300	92.2100	92.0300	0.00
03/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	8.01	91.8500	91.9900	91.8500	2,000.00
03/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	8.13	91.7200	91.8700	91.7200	3,200.00
03/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.24	91.6200	91.7600	91.6200	0.00
03/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.36	91.5900	91.6400	91.5900	0.00
03/02/2014	R023 On 06-February-14			Bond Future	8.73	97.1734	97.4782	97.1734	9,757.00
03/02/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R023 On 06-February-14	7.85	Put	Bond Future	5387	6	5	6	0.00
03/02/2014	R023 On 06-February-14	7.86	Put	Bond Future	5324	6	5	6	0.00
03/02/2014	R023 On 06-February-14	7.84	Put	Bond Future	5451	6	5	6	0.00
03/02/2014	R023 On 08-May-14			Bond Future	8.84	94.6442	94.9512	94.6442	2,280.00
03/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	329	0	0	0	0.00
03/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	335	0	0	0	0.00
03/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	322	0	0	0	0.00
03/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	7811	8	8	8	0.00
03/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	7868	8	8	8	0.00
03/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	7925	8	8	8	0.00
03/02/2014	R023 On 07-August-14			Bond Future	8.95	95.9713	96.2835	95.9713	0.00
03/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2119	2	2	2	0.00
03/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2162	2	2	2	0.00
03/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2140	2	2	2	0.00
03/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	4682	5	5	5	0.00
03/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	4755	5	5	5	0.00
03/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	4719	5	5	5	0.00
03/02/2014	R023 On 06-November-14			Bond Future	9.06	93.5698	93.8879	93.5698	0.00
03/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	2705	3	3	3	0.00
03/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	2727	3	3	3	0.00
03/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	2683	3	3	3	0.00
03/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	5256	5	5	5	0.00
03/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	5222	5	5	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
03/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	5291	5	5	5	0.00
03/02/2014	R157 On 06-February-14			Bond Future	7.27	114.4984	114.7255	114.4984	24,438.00
03/02/2014	R157 On 06-February-14	5.64	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R157 On 06-February-14	5.65	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R157 On 06-February-14	5.66	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R157 On 06-February-14	5.65	Put	Bond Future	2585	3	3	3	0.00
03/02/2014	R157 On 06-February-14	5.66	Put	Bond Future	2569	3	3	3	0.00
03/02/2014	R157 On 06-February-14	5.64	Put	Bond Future	2601	3	3	3	0.00
03/02/2014	R157 On 08-May-14			Bond Future	7.58	109.3247	109.5525	109.3247	4,125.00
03/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	2	0	0	0	0.00
03/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	2	0	0	0	0.00
03/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	2	0	0	0	0.00
03/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	3204	3	3	3	0.00
03/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	3217	3	3	3	0.00
03/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	3190	3	3	3	0.00
03/02/2014	R157 On 07-August-14			Bond Future	7.91	110.9909	111.2225	110.9909	0.00
03/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	192	0	0	0	0.00
03/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	195	0	0	0	0.00
03/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	197	0	0	0	0.00
03/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1462	2	1	2	0.00
03/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1453	2	1	2	0.00
03/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1445	2	1	2	0.00
03/02/2014	R157 On 06-November-14			Bond Future	8.39	105.9332	106.1697	105.9332	0.00
03/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	114	0	0	0	0.00
03/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	113	0	0	0	0.00
03/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	115	0	0	0	0.00
03/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1944	2	2	2	0.00
03/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1959	2	2	2	0.00
03/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1952	2	2	2	0.00
03/02/2014	R186 On 06-February-14			Bond Future	8.91	113.4028	113.5361	113.4028	27,092.00
03/02/2014	R186 On 06-February-14	7.75	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R186 On 06-February-14	8.75	Call	Bond Future	158	0	0	0	0.00
03/02/2014	R186 On 06-February-14	7.74	Call	Bond Future	0	0	0	0	0.00

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03/02/2014	R186 On 06-February-14	7.76	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R186 On 06-February-14	7.75	Put	Bond Future	10078	10	10	10	0.00
03/02/2014	R186 On 06-February-14	7.76	Put	Bond Future	9986	10	10	10	0.00
03/02/2014	R186 On 06-February-14	8.75	Put	Bond Future	1449	2	1	2	250.00
03/02/2014	R186 On 06-February-14	7.74	Put	Bond Future	10171	10	10	10	0.00
03/02/2014	R186 On 08-May-14			Bond Future	9.01	115.0260	115.1585	115.0260	25,788.00
03/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	107	0	0	0	0.00
03/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	7028	7	7	7	0.00
03/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	1782	2	2	2	0.00
03/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	110	0	0	0	0.00
03/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	4494	4	4	4	0.00
03/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1203	1	1	1	8,000.00
03/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	105	0	0	0	0.00
03/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	278	0	0	0	1,933.00
03/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	2520	3	3	3	6,000.00
03/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	3429	3	3	3	0.00
03/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	17075	17	17	17	0.00
03/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	16980	17	17	17	0.00
03/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	6021	6	6	6	1,933.00
03/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	3549	4	4	4	400.00
03/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	2632	3	3	3	8,000.00
03/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	1349	1	1	1	6,000.00
03/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	17170	17	17	17	0.00
03/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	4673	5	5	5	0.00
03/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	13418	14	13	14	0.00
03/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	7583	8	8	8	0.00
03/02/2014	R186 On 07-August-14			Bond Future	9.11	111.4834	111.6184	111.4834	0.00
03/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	1980	2	2	2	0.00
03/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2027	2	2	2	0.00
03/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2004	2	2	2	0.00
03/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	3825	4	4	4	0.00
03/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	8598	9	9	9	0.00
03/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	8721	9	9	9	0.00
03/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	8659	9	9	9	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
03/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	5364	5	5	5	840.00
03/02/2014	R186 On 06-November-14			Bond Future	9.21	113.2496	113.3878	113.2496	0.00
03/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	5213	5	5	5	0.00
03/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2164	2	2	2	0.00
03/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	2206	2	2	2	0.00
03/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	2185	2	2	2	0.00
03/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	10756	11	11	11	0.00
03/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	10821	11	11	11	0.00
03/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	10692	11	11	11	0.00
03/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	5514	6	6	6	2,010.00
03/02/2014	R197 On 06-February-14			Bond Future	266.02	266.0317	266.0163	266.0317	0.00
03/02/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R197 On 06-February-14	280.00	Put	Bond Future	13984	14	14	14	0.00
03/02/2014	R197 On 06-February-14	280.01	Put	Bond Future	13994	14	14	14	0.00
03/02/2014	R197 On 06-February-14	279.99	Put	Bond Future	13974	14	14	14	0.00
03/02/2014	R197 On 08-May-14			Bond Future	269.85	269.8726	269.8507	269.8726	2,049.00
03/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	19861	20	20	20	0.00
03/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	19841	20	20	20	0.00
03/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	19851	20	20	20	0.00
03/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
03/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
03/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
03/02/2014	R201 On 06-February-14			Bond Future	6.40	103.0589	103.1634	103.0589	0.00
03/02/2014	R201 On 06-February-14	5.24	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R201 On 06-February-14	5.26	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R201 On 06-February-14	5.25	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R201 On 06-February-14	5.25	Put	Bond Future	972	1	1	1	0.00
03/02/2014	R201 On 06-February-14	5.26	Put	Bond Future	963	1	1	1	0.00
03/02/2014	R201 On 06-February-14	5.24	Put	Bond Future	980	1	1	1	0.00
03/02/2014	R201 On 08-May-14			Bond Future	6.68	104.5340	104.6376	104.5340	0.00
03/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	3	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
03/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	3	0	0	0	0.00
03/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	3	0	0	0	0.00
03/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1155	1	1	1	0.00
03/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1161	1	1	1	0.00
03/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1167	1	1	1	0.00
03/02/2014	R201 On 07-August-14			Bond Future	6.99	101.7141	101.8196	101.7141	0.00
03/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	41	0	0	0	0.00
03/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	42	0	0	0	0.00
03/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	41	0	0	0	0.00
03/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	651	1	1	1	0.00
03/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	648	1	1	1	0.00
03/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	645	1	1	1	0.00
03/02/2014	R202 On 06-February-14			Bond Future	202.92	202.9287	202.9179	202.9287	949.00
03/02/2014	R202 On 06-February-14	208.99	Call	Bond Future	2	0	0	0	0.00
03/02/2014	R202 On 06-February-14	209.01	Call	Bond Future	2	0	0	0	0.00
03/02/2014	R202 On 06-February-14	209.00	Call	Bond Future	2	0	0	0	0.00
03/02/2014	R202 On 06-February-14	209.00	Put	Bond Future	6084	6	6	6	0.00
03/02/2014	R202 On 06-February-14	209.01	Put	Bond Future	6094	6	6	6	0.00
03/02/2014	R202 On 06-February-14	208.99	Put	Bond Future	6074	6	6	6	0.00
03/02/2014	R202 On 08-May-14			Bond Future	205.84	205.8583	205.8428	205.8583	44,492.00
03/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	9157	9	9	9	0.00
03/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	9147	9	9	9	0.00
03/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	9167	9	9	9	0.00
03/02/2014	R203 On 06-February-14			Bond Future	7.96	104.0014	104.2714	104.0014	10,779.00
03/02/2014	R203 On 06-February-14	6.14	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R203 On 06-February-14	6.16	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R203 On 06-February-14	6.84	Call	Bond Future	0	0	0	0	13.00
03/02/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
03/02/2014	R203 On 06-February-14	6.15	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R203 On 06-February-14	5.95	Put	Bond Future	6450	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2014	R203 On 06-February-14	6.14	Put	Bond Future	5819	6	6	6	0.00
03/02/2014	R203 On 06-February-14	6.16	Put	Bond Future	5753	6	6	6	0.00
03/02/2014	R203 On 06-February-14	6.84	Put	Bond Future	3534	4	4	4	0.00
03/02/2014	R203 On 06-February-14	6.15	Put	Bond Future	5786	6	6	6	0.00
03/02/2014	R203 On 08-May-14			Bond Future	8.15	101.3267	101.5983	101.3267	140.00
03/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	5	0	0	0	0.00
03/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	105	0	0	0	29.00
03/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	5	0	0	0	0.00
03/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	5	0	0	0	0.00
03/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	346	0	0	0	16.00
03/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	7247	8	7	8	0.00
03/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2530	3	3	3	0.00
03/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	7216	7	7	7	0.00
03/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	7184	7	7	7	0.00
03/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3961	4	4	4	0.00
03/02/2014	R203 On 07-August-14			Bond Future	8.33	102.8707	103.1467	102.8707	0.00
03/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	480	0	0	0	0.00
03/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	473	0	0	0	0.00
03/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	467	0	0	0	0.00
03/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	251	0	0	0	46.00
03/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	3266	3	3	3	0.00
03/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	3245	3	3	3	0.00
03/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	3288	4	3	4	0.00
03/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	4328	5	4	5	0.00
03/02/2014	R203 On 06-November-14			Bond Future	8.52	100.3345	100.6160	100.3345	0.00
03/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	416	0	0	0	14.00
03/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	356	0	0	0	45.00
03/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	364	0	0	0	0.00
03/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	360	0	0	0	0.00
03/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	4307	5	4	5	0.00
03/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4611	5	5	5	0.00
03/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4567	5	5	5	0.00
03/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4589	5	5	5	0.00
03/02/2014	R204 On 06-February-14			Bond Future	8.20	100.0213	100.3428	100.0213	29,703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2014	R204 On 06-February-14	6.39	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R204 On 06-February-14	6.40	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R204 On 06-February-14	6.41	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R204 On 06-February-14	6.40	Put	Bond Future	7377	8	7	8	0.00
03/02/2014	R204 On 06-February-14	6.41	Put	Bond Future	7335	8	7	8	0.00
03/02/2014	R204 On 06-February-14	6.39	Put	Bond Future	7420	8	7	8	0.00
03/02/2014	R204 On 08-May-14			Bond Future	8.36	101.4529	101.7767	101.4529	520.00
03/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	10	0	0	0	0.00
03/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	10	0	0	0	0.00
03/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	11	0	0	0	0.00
03/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	9106	9	9	9	0.00
03/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	9147	9	9	9	0.00
03/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	9065	9	9	9	0.00
03/02/2014	R204 On 07-August-14			Bond Future	8.51	98.9642	99.2933	98.9642	0.00
03/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	676	1	1	1	0.00
03/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	999	1	1	1	0.00
03/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	684	1	1	1	0.00
03/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	668	1	1	1	0.00
03/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3627	4	4	4	530.00
03/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4548	5	5	5	0.00
03/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	4490	5	4	5	0.00
03/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	4519	5	5	5	0.00
03/02/2014	R204 On 06-November-14			Bond Future	8.66	100.5318	100.8672	100.5318	0.00
03/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	640	1	1	1	0.00
03/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	647	1	1	1	0.00
03/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1544	1	2	1	0.00
03/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	634	1	1	1	0.00
03/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	6405	7	6	7	0.00
03/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3824	4	4	4	1,270.00
03/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	6376	7	6	7	0.00
03/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	6435	7	6	7	0.00
03/02/2014	R207 On 06-February-14			Bond Future	8.45	94.7606	95.0343	94.7606	20,554.00
03/02/2014	R207 On 06-February-14	6.65	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R207 On 06-February-14	6.64	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2014	R207 On 06-February-14	6.66	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R207 On 06-February-14	6.65	Put	Bond Future	8398	9	8	9	0.00
03/02/2014	R207 On 06-February-14	6.64	Put	Bond Future	8447	9	8	9	0.00
03/02/2014	R207 On 06-February-14	6.66	Put	Bond Future	8349	9	8	9	0.00
03/02/2014	R207 On 08-May-14			Bond Future	8.60	96.1169	96.3923	96.1169	668.00
03/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	11	0	0	0	0.00
03/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	12	0	0	0	0.00
03/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	11	0	0	0	0.00
03/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	10928	11	11	11	0.00
03/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10977	11	11	11	0.00
03/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	10880	11	11	11	0.00
03/02/2014	R207 On 07-August-14			Bond Future	8.74	93.9393	94.2193	93.9393	0.00
03/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	809	1	1	1	0.00
03/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	828	1	1	1	0.00
03/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	818	1	1	1	0.00
03/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	5177	5	5	5	0.00
03/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	5211	5	5	5	0.00
03/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	5144	5	5	5	0.00
03/02/2014	R207 On 06-November-14			Bond Future	8.87	95.4275	95.7128	95.4275	0.00
03/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	876	1	1	1	0.00
03/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	860	1	1	1	0.00
03/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	868	1	1	1	0.00
03/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	7094	7	7	7	0.00
03/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	7060	7	7	7	0.00
03/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	7026	7	7	7	0.00
03/02/2014	R208 On 06-February-14			Bond Future	8.56	92.7393	92.9694	92.7393	10,135.00
03/02/2014	R208 On 06-February-14	6.74	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R208 On 06-February-14	6.76	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R208 On 06-February-14	6.75	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R208 On 06-February-14	6.75	Put	Bond Future	9505	10	10	10	0.00
03/02/2014	R208 On 06-February-14	6.76	Put	Bond Future	9449	10	9	10	0.00
03/02/2014	R208 On 06-February-14	6.74	Put	Bond Future	9561	10	10	10	0.00
03/02/2014	R208 On 08-May-14			Bond Future	8.69	90.6689	90.9002	90.6689	1,785.00
03/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	12	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
03/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	13	0	0	0	0.00
03/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	12	0	0	0	0.00
03/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	12433	13	12	13	0.00
03/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	12322	13	12	13	0.00
03/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	12378	13	12	13	0.00
03/02/2014	R208 On 07-August-14			Bond Future	8.81	92.0506	92.2857	92.0506	0.00
03/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	903	1	1	1	0.00
03/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1587	2	2	2	0.00
03/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	891	1	1	1	0.00
03/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	915	1	1	1	0.00
03/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	4068	4	4	4	630.00
03/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5717	6	6	6	0.00
03/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5680	6	6	6	0.00
03/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5755	6	6	6	0.00
03/02/2014	R208 On 06-November-14			Bond Future	8.93	90.1090	90.3488	90.1090	0.00
03/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	868	1	1	1	0.00
03/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	886	1	1	1	0.00
03/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	877	1	1	1	0.00
03/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2304	2	2	2	0.00
03/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7790	8	8	8	0.00
03/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	4234	4	4	4	1,520.00
03/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7830	8	8	8	0.00
03/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7750	8	8	8	0.00
03/02/2014	R209 On 06-February-14			Bond Future	9.34	73.7979	73.5899	73.7979	3,344.00
03/02/2014	R209 On 06-February-14	8.54	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R209 On 06-February-14	8.56	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R209 On 06-February-14	8.55	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R209 On 06-February-14	8.54	Put	Bond Future	6096	6	6	6	0.00
03/02/2014	R209 On 06-February-14	8.56	Put	Bond Future	5934	6	6	6	0.00
03/02/2014	R209 On 06-February-14	8.55	Put	Bond Future	6015	6	6	6	0.00
03/02/2014	R209 On 08-May-14			Bond Future	9.43	71.7081	71.4955	71.7081	20,719.00
03/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	3817	4	4	4	0.00
03/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	228	0	0	0	0.00
03/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	3334	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
03/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	223	0	0	0	0.00
03/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	4290	4	4	4	0.00
03/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	819	1	1	1	640.00
03/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	1807	2	2	2	640.00
03/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	4701	5	5	5	0.00
03/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	218	0	0	0	0.00
03/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	12849	13	13	13	0.00
03/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	2838	3	3	3	640.00
03/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	12935	13	13	13	0.00
03/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	2426	2	2	2	883.00
03/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	12764	13	13	13	0.00
03/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	4929	5	5	5	0.00
03/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	2088	2	2	2	7,262.00
03/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	1836	2	2	2	10,000.00
03/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	7858	8	8	8	0.00
03/02/2014	R209 On 07-August-14			Bond Future	9.51	72.8009	72.5854	72.8009	0.00
03/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	2868	3	3	3	0.00
03/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	2896	3	3	3	0.00
03/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	2841	3	3	3	0.00
03/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	6131	6	6	6	0.00
03/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	6225	6	6	6	0.00
03/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	6178	6	6	6	0.00
03/02/2014	R209 On 06-November-14			Bond Future	9.59	70.8064	70.5881	70.8064	0.00
03/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	3351	3	3	3	0.00
03/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	3404	4	3	4	0.00
03/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	3378	3	3	3	0.00
03/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	7642	8	8	8	0.00
03/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	7545	7	8	7	0.00
03/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	7594	7	8	7	0.00
03/02/2014	R210 On 06-February-14			Bond Future	153.19	153.1972	153.1893	153.1972	0.00
03/02/2014	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R210 On 06-February-14	161.49	Put	Bond Future	8301	8	8	8	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
03/02/2014	R210 On 06-February-14	161.50	Put	Bond Future	8311	8	8	8	0.00
03/02/2014	R210 On 06-February-14	161.51	Put	Bond Future	8321	8	8	8	0.00
03/02/2014	R210 On 08-May-14			Bond Future	153.44	153.4513	153.4398	153.4513	1,319.00
03/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	6550	7	7	7	0.00
03/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	6570	7	7	7	0.00
03/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	6560	7	7	7	0.00
03/02/2014	R211 On 06-February-14			Bond Future	125.92	125.9359	125.9244	125.9359	2,022.00
03/02/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R211 On 06-February-14	129.00	Put	Bond Future	3076	3	3	3	0.00
03/02/2014	R211 On 06-February-14	128.99	Put	Bond Future	3066	3	3	3	0.00
03/02/2014	R211 On 06-February-14	129.01	Put	Bond Future	3086	3	3	3	0.00
03/02/2014	R211 On 08-May-14			Bond Future	127.74	127.7541	127.7395	127.7541	390.00
03/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2260	2	2	2	0.00
03/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2250	2	2	2	0.00
03/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2270	2	2	2	0.00
03/02/2014	R212 On 06-February-14			Bond Future	125.27	125.2822	125.2749	125.2822	0.00
03/02/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R212 On 06-February-14	132.99	Put	Bond Future	7715	8	8	8	0.00
03/02/2014	R212 On 06-February-14	133.01	Put	Bond Future	7735	8	8	8	0.00
03/02/2014	R212 On 06-February-14	133.00	Put	Bond Future	7725	8	8	8	0.00
03/02/2014	R212 On 08-May-14			Bond Future	127.08	127.0910	127.0806	127.0910	21,791.00
03/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R212 On 08-May-14	131.99	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
03/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	4929	5	5	5	0.00
03/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	4919	5	5	5	0.00
03/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	4909	5	5	5	0.00
03/02/2014	R213 On 06-February-14			Bond Future	9.34	83.5982	83.3899	83.5982	14,887.00
03/02/2014	R213 On 06-February-14	8.29	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R213 On 06-February-14	8.30	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R213 On 06-February-14	8.31	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R213 On 06-February-14	8.30	Put	Bond Future	8028	8	8	8	0.00
03/02/2014	R213 On 06-February-14	8.31	Put	Bond Future	7946	8	8	8	0.00
03/02/2014	R213 On 06-February-14	8.29	Put	Bond Future	8111	8	8	8	0.00
03/02/2014	R213 On 08-May-14			Bond Future	9.44	81.2541	81.0410	81.2541	19,350.00
03/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	147	0	0	0	0.00
03/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	154	0	0	0	0.00
03/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	151	0	0	0	0.00
03/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	14412	14	14	14	0.00
03/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	14498	14	14	14	0.00
03/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	14326	14	14	14	0.00
03/02/2014	R213 On 07-August-14			Bond Future	9.53	82.4920	82.2759	82.4920	0.00
03/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	2338	2	2	2	0.00
03/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	2386	2	2	2	0.00
03/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	2362	2	2	2	0.00
03/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	7247	7	7	7	0.00
03/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	7299	7	7	7	0.00
03/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	7351	7	7	7	0.00
03/02/2014	R213 On 06-November-14			Bond Future	9.62	80.2552	80.0366	80.2552	0.00
03/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	2921	3	3	3	0.00
03/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	2970	3	3	3	0.00
03/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	2945	3	3	3	0.00
03/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	8474	8	8	8	0.00
03/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	8423	8	8	8	0.00
03/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	8525	8	9	8	0.00
03/02/2014	R214 On 06-February-14			Bond Future	9.46	74.6877	74.2520	74.6877	5,455.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2014	R214 On 06-February-14	9.00	Call	Bond Future	4	0	0	0	0.00
03/02/2014	R214 On 06-February-14	9.01	Call	Bond Future	5	0	0	0	0.00
03/02/2014	R214 On 06-February-14	8.99	Call	Bond Future	3	0	0	0	0.00
03/02/2014	R214 On 06-February-14	9.00	Put	Bond Future	3481	3	3	3	0.00
03/02/2014	R214 On 06-February-14	8.99	Put	Bond Future	3560	3	4	3	0.00
03/02/2014	R214 On 06-February-14	9.01	Put	Bond Future	3402	3	3	3	0.00
03/02/2014	R214 On 08-May-14			Bond Future	9.54	72.4690	72.0253	72.4690	4,421.00
03/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	1662	2	2	2	0.00
03/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	1639	2	2	2	0.00
03/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	1686	2	2	2	0.00
03/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	5718	5	6	5	0.00
03/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	5774	6	6	6	0.00
03/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	5830	6	6	6	0.00
03/02/2014	R214 On 07-August-14			Bond Future	9.62	73.4797	73.0296	73.4797	0.00
03/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	4224	4	4	4	0.00
03/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	4292	5	4	5	0.00
03/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	4258	5	4	5	0.00
03/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	4750	5	5	5	0.00
03/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	4826	5	5	5	0.00
03/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	4788	5	5	5	0.00
03/02/2014	R214 On 06-November-14			Bond Future	9.70	71.3553	70.8988	71.3553	0.00
03/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	5134	5	5	5	0.00
03/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	5167	5	5	5	0.00
03/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	5200	5	5	5	0.00
03/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	5545	5	6	5	0.00
03/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	5507	5	6	5	0.00
03/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	5582	5	6	5	0.00
03/02/2014	R248 On 06-February-14			Bond Future	9.52	96.9022	96.2041	96.9022	11,241.00
03/02/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R248 On 06-February-14	9.09	Put	Bond Future	4193	3	4	3	0.00
03/02/2014	R248 On 06-February-14	9.10	Put	Bond Future	4091	3	4	3	0.00
03/02/2014	R248 On 06-February-14	9.11	Put	Bond Future	3990	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
03/02/2014	R248 On 08-May-14			Bond Future	9.61	93.8633	93.1531	93.8633	10,090.00
03/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	5435	5	5	5	0.00
03/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	5333	5	5	5	0.00
03/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	5537	5	6	5	0.00
03/02/2014	R248 On 07-August-14			Bond Future	9.70	95.1718	94.4511	95.1718	0.00
03/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	318	0	0	0	0.00
03/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	409	0	0	0	0.00
03/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	501	0	1	0	0.00
03/02/2014	R248 On 06-November-14			Bond Future	9.78	92.2529	91.5217	92.2529	0.00
03/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	0	0	0	0	0.00
03/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	427	0	0	0	0.00
03/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	337	0	0	0	0.00
03/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	517	0	1	0	0.00