



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 04/02/2014 To: 04/02/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	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
04/02/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	2025 On 06-February-14			Bond Future	105.56	105.4602	105.5576	105.4602	0.00
04/02/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2025 On 06-February-14	111.00	Put	Bond Future	5442	6	5	6	0.00
04/02/2014	2025 On 06-February-14	110.99	Put	Bond Future	5432	6	5	6	0.00
04/02/2014	2025 On 06-February-14	111.01	Put	Bond Future	5452	6	5	6	0.00
04/02/2014	2025 On 08-May-14			Bond Future	107.08	106.9803	107.0781	106.9803	0.00
04/02/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2025 On 08-May-14	110.99	Put	Bond Future	3912	4	4	4	0.00
04/02/2014	2025 On 08-May-14	111.00	Put	Bond Future	3922	4	4	4	0.00
04/02/2014	2025 On 08-May-14	111.01	Put	Bond Future	3932	4	4	4	0.00
04/02/2014	2037 On 06-February-14			Bond Future	9.31	91.5313	92.6355	91.5313	1,866.00
04/02/2014	2037 On 06-February-14	9.38	Call	Bond Future	622	0	1	0	0.00
04/02/2014	2037 On 06-February-14	9.39	Call	Bond Future	709	0	1	0	0.00
04/02/2014	2037 On 06-February-14	9.37	Call	Bond Future	535	0	1	0	0.00
04/02/2014	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
04/02/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
04/02/2014	2037 On 06-February-14	9.37	Put	Bond Future	0	1	0	1	0.00
04/02/2014	2037 On 08-May-14			Bond Future	9.40	92.8392	93.9584	92.8392	5,003.00
04/02/2014	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2037 On 08-May-14	9.38	Put	Bond Future	200	1	0	1	0.00
04/02/2014	2037 On 08-May-14	9.39	Put	Bond Future	113	1	0	1	0.00
04/02/2014	2037 On 08-May-14	9.37	Put	Bond Future	287	1	0	1	0.00
04/02/2014	2037 On 07-August-14			Bond Future	9.49	89.9953	91.1317	89.9953	2,180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2037 On 07-August-14	9.04	Put	Bond Future	3986	5	4	5	0.00
04/02/2014	2037 On 07-August-14	9.05	Put	Bond Future	3894	5	4	5	0.00
04/02/2014	2037 On 07-August-14	9.06	Put	Bond Future	3803	5	4	5	0.00
04/02/2014	2037 On 06-November-14			Bond Future	9.57	91.3048	92.4591	91.3048	0.00
04/02/2014	2037 On 06-November-14	9.69	Call	Bond Future	1003	0	1	0	0.00
04/02/2014	2037 On 06-November-14	9.70	Call	Bond Future	1086	0	1	0	0.00
04/02/2014	2037 On 06-November-14	9.71	Call	Bond Future	1168	0	1	0	0.00
04/02/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
04/02/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
04/02/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
04/02/2014	2038 On 06-February-14			Bond Future	103.73	103.7363	103.7312	103.7363	24.00
04/02/2014	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2038 On 06-February-14	107.00	Put	Bond Future	3269	3	3	3	0.00
04/02/2014	2038 On 06-February-14	107.01	Put	Bond Future	3279	3	3	3	0.00
04/02/2014	2038 On 06-February-14	106.99	Put	Bond Future	3259	3	3	3	0.00
04/02/2014	2038 On 08-May-14			Bond Future	105.23	105.2316	105.2253	105.2316	33.00
04/02/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2038 On 08-May-14	109.01	Put	Bond Future	3785	4	4	4	0.00
04/02/2014	2038 On 08-May-14	109.00	Put	Bond Future	3775	4	4	4	0.00
04/02/2014	2038 On 08-May-14	108.99	Put	Bond Future	3765	4	4	4	0.00
04/02/2014	2050 On 06-February-14			Bond Future	107.71	107.7106	107.7055	107.7106	350.00
04/02/2014	2050 On 06-February-14	110.00	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2050 On 06-February-14	109.99	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2050 On 06-February-14	110.01	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2050 On 06-February-14	110.00	Put	Bond Future	2295	2	2	2	0.00
04/02/2014	2050 On 06-February-14	109.99	Put	Bond Future	2285	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
04/02/2014	2050 On 06-February-14	110.01	Put	Bond Future	2305	2	2	2	0.00
04/02/2014	2050 On 08-May-14			Bond Future	109.26	109.2632	109.2570	109.2632	122.00
04/02/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
04/02/2014	2050 On 08-May-14	115.00	Put	Bond Future	5743	6	6	6	0.00
04/02/2014	2050 On 08-May-14	115.01	Put	Bond Future	5753	6	6	6	0.00
04/02/2014	2050 On 08-May-14	114.99	Put	Bond Future	5733	6	6	6	0.00
04/02/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	AL37 On 06-February-14			Index Future	401.10	399.2030	401.0970	399.2030	0.00
04/02/2014	AL37 On 08-May-14			Index Future	406.82	404.9050	406.8220	404.9050	0.00
04/02/2014	AL37 On 07-August-14			Index Future	413.02	411.0710	413.0180	411.0710	0.00
04/02/2014	AL7T On 06-February-14			Index Future	469.16	466.0620	469.1590	466.0620	0.00
04/02/2014	AL7T On 08-May-14			Index Future	475.86	472.7180	475.8560	472.7180	1.00
04/02/2014	AL7T On 07-August-14			Index Future	483.10	479.9170	483.1030	479.9170	0.00
04/02/2014	ALBI On 06-February-14			Index Future	426.37	423.2280	426.3690	423.2280	384.00
04/02/2014	ALBI On 08-May-14			Index Future	432.46	429.2730	432.4550	429.2730	372.00
04/02/2014	ALBI On 07-August-14			Index Future	439.04	435.8100	439.0410	435.8100	0.00
04/02/2014	ALBI On 06-November-14			Index Future	445.99	442.7090	445.9900	442.7090	0.00
04/02/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	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
04/02/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/02/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	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
04/02/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2014	EL28 On 06-February-14			Bond Future	111.26	111.2688	111.2633	111.2688	0.00
04/02/2014	EL28 On 06-February-14	110.99	Call	Bond Future	273	0	0	0	0.00
04/02/2014	EL28 On 06-February-14	111.01	Call	Bond Future	253	0	0	0	0.00
04/02/2014	EL28 On 06-February-14	111.00	Call	Bond Future	263	0	0	0	0.00
04/02/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
04/02/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
04/02/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
04/02/2014	EL28 On 08-May-14			Bond Future	111.45	111.4520	111.4453	111.4520	0.00
04/02/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
04/02/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
04/02/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
04/02/2014	EL28 On 08-May-14	114.00	Put	Bond Future	2555	3	3	3	0.00
04/02/2014	EL28 On 08-May-14	114.01	Put	Bond Future	2565	3	3	3	0.00
04/02/2014	EL28 On 08-May-14	113.99	Put	Bond Future	2545	3	3	3	0.00
04/02/2014	ES33 On 06-February-14			Bond Future	9.91	81.5451	82.4454	81.5451	0.00
04/02/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
04/02/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
04/02/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
04/02/2014	ES33 On 06-February-14	9.55	Put	Bond Future	2615	4	3	4	0.00
04/02/2014	ES33 On 06-February-14	9.56	Put	Bond Future	2540	3	3	3	0.00
04/02/2014	ES33 On 06-February-14	9.54	Put	Bond Future	2691	4	3	4	0.00
04/02/2014	ES33 On 08-May-14			Bond Future	10.02	78.9257	79.8380	78.9257	6,292.00
04/02/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
04/02/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
04/02/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
04/02/2014	ES33 On 08-May-14	9.55	Put	Bond Future	3413	4	3	4	0.00
04/02/2014	ES33 On 08-May-14	9.54	Put	Bond Future	3488	4	3	4	0.00
04/02/2014	ES33 On 08-May-14	9.56	Put	Bond Future	3338	4	3	4	0.00

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04/02/2014	ES33 On	07-August-14			Bond Future	10.12	80.0198	80.9464	80.0198	0.00
04/02/2014	ES33 On	07-August-14	10.16	Call	Bond Future	246	0	0	0	0.00
04/02/2014	ES33 On	07-August-14	10.15	Call	Bond Future	177	0	0	0	0.00
04/02/2014	ES33 On	07-August-14	10.14	Call	Bond Future	108	0	0	0	0.00
04/02/2014	ES33 On	07-August-14	10.15	Put	Bond Future	0	1	0	1	0.00
04/02/2014	ES33 On	07-August-14	10.16	Put	Bond Future	0	1	0	1	0.00
04/02/2014	ES33 On	07-August-14	10.14	Put	Bond Future	0	1	0	1	0.00
04/02/2014	ES33 On	06-November-14			Bond Future	10.23	77.5036	78.4446	77.5036	0.00
04/02/2014	ES33 On	06-November-14	10.29	Call	Bond Future	412	0	0	0	0.00
04/02/2014	ES33 On	06-November-14	10.30	Call	Bond Future	480	0	0	0	0.00
04/02/2014	ES33 On	06-November-14	10.31	Call	Bond Future	547	0	1	0	0.00
04/02/2014	ES33 On	06-November-14	10.29	Put	Bond Future	0	1	0	1	0.00
04/02/2014	ES33 On	06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
04/02/2014	ES33 On	06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
04/02/2014	GOVI On	06-February-14			GOVI	425.54	422.5280	425.5390	422.5280	151.00
04/02/2014	GOVI On	06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
04/02/2014	GOVI On	06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
04/02/2014	GOVI On	06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
04/02/2014	GOVI On	06-February-14	440.00	Put	GOVI	144610	17	14	17	0.00
04/02/2014	GOVI On	06-February-14	439.99	Put	GOVI	144510	17	14	17	0.00
04/02/2014	GOVI On	06-February-14	440.01	Put	GOVI	144710	17	14	17	0.00
04/02/2014	GOVI On	08-May-14			GOVI	431.61	428.5630	431.6130	428.5630	206.00
04/02/2014	GOVI On	08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
04/02/2014	GOVI On	08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
04/02/2014	GOVI On	08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
04/02/2014	GOVI On	08-May-14	442.00	Put	GOVI	103870	13	10	13	0.00
04/02/2014	GOVI On	08-May-14	442.01	Put	GOVI	103970	13	10	13	0.00
04/02/2014	GOVI On	08-May-14	441.99	Put	GOVI	103770	13	10	13	0.00
04/02/2014	GOVI On	07-August-14			GOVI	438.19	435.0890	438.1860	435.0890	175.00
04/02/2014	GOVI On	07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
04/02/2014	GOVI On	07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
04/02/2014	GOVI On	07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
04/02/2014	GOVI On	07-August-14	459.99	Put	GOVI	218040	25	22	25	0.00
04/02/2014	GOVI On	07-August-14	460.01	Put	GOVI	218240	25	22	25	0.00

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04/02/2014	GOVI On 07-August-14	460.00	Put	GOVI	218140	25	22	25	0.00
04/02/2014	GOVI On 06-November-14			GOVI	445.12	441.9760	445.1220	441.9760	0.00
04/02/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
04/02/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
04/02/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
04/02/2014	GOVI On 06-November-14	449.00	Put	GOVI	38780	7	4	7	0.00
04/02/2014	GOVI On 06-November-14	449.01	Put	GOVI	38880	7	4	7	0.00
04/02/2014	GOVI On 06-November-14	448.99	Put	GOVI	38680	7	4	7	0.00
04/02/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/02/2014	IGOV On 06-February-14			Index Future	193.32	192.9960	193.3180	192.9960	63.00
04/02/2014	IGOV On 08-May-14			Index Future	196.10	195.7760	196.1020	195.7760	1,220.00
04/02/2014	IGOV On 07-August-14			Index Future	199.11	198.7810	199.1120	198.7810	106.00
04/02/2014	IGOV On 06-November-14			Index Future	202.29	201.9510	202.2870	201.9510	0.00
04/02/2014	ILBI On 06-February-14			Index Future	520.58	520.6120	520.5780	520.6120	0.00
04/02/2014	ILBI On 08-May-14			Index Future	528.27	528.3020	528.2690	528.3020	0.00
04/02/2014	ILBI On 07-August-14			Index Future	536.29	536.3220	536.2870	536.3220	210.00
04/02/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/02/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/02/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/02/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/02/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/02/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/02/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.70	94.2800	94.3000	94.2800	2,000.00
04/02/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.80	94.1800	94.2000	94.1800	4,000.00
04/02/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.13	93.8000	93.8700	93.8000	0.00
04/02/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.23	93.7000	93.7700	93.7000	2,000.00
04/02/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.65	93.1900	93.3500	93.1900	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.75	93.0900	93.2500	93.0900	0.00
04/02/2014	JBAF On 17-September-14			Jibar Tradeable Future	7.20	92.6500	92.8000	92.6500	1,000.00
04/02/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.59	92.2100	92.4100	92.2100	0.00
04/02/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.84	91.9900	92.1600	91.9900	2,000.00
04/02/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.99	91.8700	92.0100	91.8700	3,200.00
04/02/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.11	91.7600	91.8900	91.7600	0.00
04/02/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.22	91.6400	91.7800	91.6400	0.00
04/02/2014	R023 On 06-February-14			Bond Future	8.61	97.4782	98.2025	97.4782	8,221.00
04/02/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R023 On 06-February-14	7.85	Put	Bond Future	4663	5	5	5	0.00
04/02/2014	R023 On 06-February-14	7.86	Put	Bond Future	4599	5	5	5	0.00
04/02/2014	R023 On 06-February-14	7.84	Put	Bond Future	4727	5	5	5	0.00
04/02/2014	R023 On 08-May-14			Bond Future	8.72	94.9512	95.6849	94.9512	12,636.00
04/02/2014	R023 On 08-May-14	7.60	Call	Bond Future	416	0	0	0	0.00
04/02/2014	R023 On 08-May-14	7.61	Call	Bond Future	424	0	0	0	0.00
04/02/2014	R023 On 08-May-14	7.59	Call	Bond Future	408	0	0	0	0.00
04/02/2014	R023 On 08-May-14	7.61	Put	Bond Future	7167	8	7	8	0.00
04/02/2014	R023 On 08-May-14	7.60	Put	Bond Future	7222	8	7	8	0.00
04/02/2014	R023 On 08-May-14	7.59	Put	Bond Future	7278	8	7	8	0.00
04/02/2014	R023 On 07-August-14			Bond Future	8.82	96.2835	97.0294	96.2835	0.00
04/02/2014	R023 On 07-August-14	8.49	Call	Bond Future	2414	2	2	2	0.00
04/02/2014	R023 On 07-August-14	8.51	Call	Bond Future	2462	2	2	2	0.00
04/02/2014	R023 On 07-August-14	8.50	Call	Bond Future	2438	2	2	2	0.00
04/02/2014	R023 On 07-August-14	8.51	Put	Bond Future	4236	5	4	5	0.00
04/02/2014	R023 On 07-August-14	8.49	Put	Bond Future	4305	5	4	5	0.00
04/02/2014	R023 On 07-August-14	8.50	Put	Bond Future	4270	5	4	5	0.00
04/02/2014	R023 On 06-November-14			Bond Future	8.92	93.8879	94.6453	93.8879	0.00
04/02/2014	R023 On 06-November-14	8.60	Call	Bond Future	3025	3	3	3	0.00
04/02/2014	R023 On 06-November-14	8.61	Call	Bond Future	3049	3	3	3	0.00
04/02/2014	R023 On 06-November-14	8.59	Call	Bond Future	3001	3	3	3	0.00
04/02/2014	R023 On 06-November-14	8.60	Put	Bond Future	4818	5	5	5	0.00
04/02/2014	R023 On 06-November-14	8.61	Put	Bond Future	4786	5	5	5	0.00

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04/02/2014	R023 On 06-November-14	8.59	Put	Bond Future	4851	5	5	5	0.00
04/02/2014	R157 On 06-February-14			Bond Future	7.14	114.7255	114.9366	114.7255	24,038.00
04/02/2014	R157 On 06-February-14	5.64	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R157 On 06-February-14	5.65	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R157 On 06-February-14	5.66	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R157 On 06-February-14	5.65	Put	Bond Future	2374	3	2	3	0.00
04/02/2014	R157 On 06-February-14	5.66	Put	Bond Future	2358	3	2	3	0.00
04/02/2014	R157 On 06-February-14	5.64	Put	Bond Future	2390	3	2	3	0.00
04/02/2014	R157 On 08-May-14			Bond Future	7.41	109.5525	109.7654	109.5525	8,385.00
04/02/2014	R157 On 08-May-14	5.21	Call	Bond Future	4	0	0	0	0.00
04/02/2014	R157 On 08-May-14	5.20	Call	Bond Future	4	0	0	0	0.00
04/02/2014	R157 On 08-May-14	5.19	Call	Bond Future	4	0	0	0	0.00
04/02/2014	R157 On 08-May-14	5.20	Put	Bond Future	2992	3	3	3	0.00
04/02/2014	R157 On 08-May-14	5.19	Put	Bond Future	3006	3	3	3	0.00
04/02/2014	R157 On 08-May-14	5.21	Put	Bond Future	2978	3	3	3	0.00
04/02/2014	R157 On 07-August-14			Bond Future	7.71	111.2225	111.4390	111.2225	0.00
04/02/2014	R157 On 07-August-14	6.74	Call	Bond Future	242	0	0	0	0.00
04/02/2014	R157 On 07-August-14	6.75	Call	Bond Future	245	0	0	0	0.00
04/02/2014	R157 On 07-August-14	6.76	Call	Bond Future	248	0	0	0	0.00
04/02/2014	R157 On 07-August-14	6.74	Put	Bond Future	1295	1	1	1	0.00
04/02/2014	R157 On 07-August-14	6.75	Put	Bond Future	1287	1	1	1	0.00
04/02/2014	R157 On 07-August-14	6.76	Put	Bond Future	1279	1	1	1	0.00
04/02/2014	R157 On 06-November-14			Bond Future	8.13	106.1697	106.3892	106.1697	0.00
04/02/2014	R157 On 06-November-14	6.20	Call	Bond Future	146	0	0	0	0.00
04/02/2014	R157 On 06-November-14	6.19	Call	Bond Future	145	0	0	0	0.00
04/02/2014	R157 On 06-November-14	6.21	Call	Bond Future	148	0	0	0	0.00
04/02/2014	R157 On 06-November-14	6.21	Put	Bond Future	1758	2	2	2	0.00
04/02/2014	R157 On 06-November-14	6.19	Put	Bond Future	1772	2	2	2	0.00
04/02/2014	R157 On 06-November-14	6.20	Put	Bond Future	1765	2	2	2	0.00
04/02/2014	R186 On 06-February-14			Bond Future	8.78	113.5361	114.5384	113.5361	13,763.00
04/02/2014	R186 On 06-February-14	7.75	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R186 On 06-February-14	8.75	Call	Bond Future	356	0	0	0	0.00
04/02/2014	R186 On 06-February-14	7.74	Call	Bond Future	0	0	0	0	0.00

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04/02/2014	R186 On 06-February-14	7.76	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R186 On 06-February-14	7.75	Put	Bond Future	9076	10	9	10	0.00
04/02/2014	R186 On 06-February-14	7.76	Put	Bond Future	8983	10	9	10	0.00
04/02/2014	R186 On 06-February-14	8.75	Put	Bond Future	644	1	1	1	250.00
04/02/2014	R186 On 06-February-14	7.74	Put	Bond Future	9168	10	9	10	0.00
04/02/2014	R186 On 08-May-14			Bond Future	8.89	115.1585	116.1740	115.1585	50,966.00
04/02/2014	R186 On 08-May-14	7.10	Call	Bond Future	142	0	0	0	0.00
04/02/2014	R186 On 08-May-14	9.75	Call	Bond Future	7799	7	8	7	0.00
04/02/2014	R186 On 08-May-14	8.50	Call	Bond Future	2120	2	2	2	0.00
04/02/2014	R186 On 08-May-14	7.11	Call	Bond Future	145	0	0	0	0.00
04/02/2014	R186 On 08-May-14	9.25	Call	Bond Future	5107	4	5	4	0.00
04/02/2014	R186 On 08-May-14	8.25	Call	Bond Future	1457	1	1	1	8,000.00
04/02/2014	R186 On 08-May-14	7.09	Call	Bond Future	138	0	0	0	0.00
04/02/2014	R186 On 08-May-14	8.75	Call	Bond Future	2948	3	3	3	6,000.00
04/02/2014	R186 On 08-May-14	7.50	Call	Bond Future	356	0	0	0	1,933.00
04/02/2014	R186 On 08-May-14	9.00	Call	Bond Future	3951	3	4	3	0.00
04/02/2014	R186 On 08-May-14	7.10	Put	Bond Future	16093	17	16	17	0.00
04/02/2014	R186 On 08-May-14	7.11	Put	Bond Future	15999	17	16	17	0.00
04/02/2014	R186 On 08-May-14	8.50	Put	Bond Future	5343	6	5	6	1,933.00
04/02/2014	R186 On 08-May-14	9.00	Put	Bond Future	3056	4	3	4	400.00
04/02/2014	R186 On 08-May-14	9.25	Put	Bond Future	2230	3	2	3	8,000.00
04/02/2014	R186 On 08-May-14	9.75	Put	Bond Future	1104	1	1	1	6,000.00
04/02/2014	R186 On 08-May-14	7.09	Put	Bond Future	16188	17	16	17	0.00
04/02/2014	R186 On 08-May-14	8.75	Put	Bond Future	4086	5	4	5	0.00
04/02/2014	R186 On 08-May-14	7.50	Put	Bond Future	12481	13	12	13	0.00
04/02/2014	R186 On 08-May-14	8.25	Put	Bond Future	6820	8	7	8	0.00
04/02/2014	R186 On 07-August-14			Bond Future	8.98	111.6184	112.6496	111.6184	0.00
04/02/2014	R186 On 07-August-14	8.29	Call	Bond Future	2291	2	2	2	0.00
04/02/2014	R186 On 07-August-14	8.31	Call	Bond Future	2343	2	2	2	0.00
04/02/2014	R186 On 07-August-14	8.30	Call	Bond Future	2317	2	2	2	0.00
04/02/2014	R186 On 07-August-14	8.92	Call	Bond Future	4313	4	4	4	0.00
04/02/2014	R186 On 07-August-14	8.31	Put	Bond Future	7882	9	8	9	0.00
04/02/2014	R186 On 07-August-14	8.29	Put	Bond Future	8000	9	8	9	0.00
04/02/2014	R186 On 07-August-14	8.30	Put	Bond Future	7941	9	8	9	0.00

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04/02/2014	R186 On 07-August-14	8.92	Put	Bond Future	4820	5	5	5	840.00
04/02/2014	R186 On 06-November-14			Bond Future	9.07	113.3878	114.4351	113.3878	0.00
04/02/2014	R186 On 06-November-14	9.17	Call	Bond Future	5758	5	6	5	0.00
04/02/2014	R186 On 06-November-14	8.14	Call	Bond Future	2465	2	2	2	0.00
04/02/2014	R186 On 06-November-14	8.16	Call	Bond Future	2511	2	3	2	0.00
04/02/2014	R186 On 06-November-14	8.15	Call	Bond Future	2488	2	2	2	0.00
04/02/2014	R186 On 06-November-14	8.15	Put	Bond Future	10012	11	10	11	0.00
04/02/2014	R186 On 06-November-14	8.14	Put	Bond Future	10074	11	10	11	0.00
04/02/2014	R186 On 06-November-14	8.16	Put	Bond Future	9950	11	10	11	0.00
04/02/2014	R186 On 06-November-14	9.17	Put	Bond Future	5012	6	5	6	2,010.00
04/02/2014	R197 On 06-February-14			Bond Future	266.00	266.0163	266.0006	266.0163	0.00
04/02/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R197 On 06-February-14	280.00	Put	Bond Future	13999	14	14	14	0.00
04/02/2014	R197 On 06-February-14	280.01	Put	Bond Future	14009	14	14	14	0.00
04/02/2014	R197 On 06-February-14	279.99	Put	Bond Future	13989	14	14	14	0.00
04/02/2014	R197 On 08-May-14			Bond Future	269.83	269.8507	269.8322	269.8507	2,049.00
04/02/2014	R197 On 08-May-14	249.99	Call	Bond Future	19842	20	20	20	0.00
04/02/2014	R197 On 08-May-14	250.01	Call	Bond Future	19822	20	20	20	0.00
04/02/2014	R197 On 08-May-14	250.00	Call	Bond Future	19832	20	20	20	0.00
04/02/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
04/02/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
04/02/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
04/02/2014	R201 On 06-February-14			Bond Future	6.29	103.1634	103.2546	103.1634	0.00
04/02/2014	R201 On 06-February-14	5.24	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R201 On 06-February-14	5.26	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R201 On 06-February-14	5.25	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R201 On 06-February-14	5.25	Put	Bond Future	880	1	1	1	0.00
04/02/2014	R201 On 06-February-14	5.26	Put	Bond Future	872	1	1	1	0.00
04/02/2014	R201 On 06-February-14	5.24	Put	Bond Future	889	1	1	1	0.00
04/02/2014	R201 On 08-May-14			Bond Future	6.53	104.6376	104.7291	104.6376	0.00
04/02/2014	R201 On 08-May-14	4.75	Call	Bond Future	5	0	0	0	0.00

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04/02/2014	R201 On 08-May-14	4.76	Call	Bond Future	5	0	0	0	0.00
04/02/2014	R201 On 08-May-14	4.74	Call	Bond Future	5	0	0	0	0.00
04/02/2014	R201 On 08-May-14	4.76	Put	Bond Future	1065	1	1	1	0.00
04/02/2014	R201 On 08-May-14	4.75	Put	Bond Future	1071	1	1	1	0.00
04/02/2014	R201 On 08-May-14	4.74	Put	Bond Future	1077	1	1	1	0.00
04/02/2014	R201 On 07-August-14			Bond Future	6.73	101.8196	101.9128	101.8196	0.00
04/02/2014	R201 On 07-August-14	5.29	Call	Bond Future	55	0	0	0	0.00
04/02/2014	R201 On 07-August-14	5.31	Call	Bond Future	57	0	0	0	0.00
04/02/2014	R201 On 07-August-14	5.30	Call	Bond Future	56	0	0	0	0.00
04/02/2014	R201 On 07-August-14	5.29	Put	Bond Future	573	1	1	1	0.00
04/02/2014	R201 On 07-August-14	5.30	Put	Bond Future	570	1	1	1	0.00
04/02/2014	R201 On 07-August-14	5.31	Put	Bond Future	567	1	1	1	0.00
04/02/2014	R202 On 06-February-14			Bond Future	202.91	202.9179	202.9072	202.9179	826.00
04/02/2014	R202 On 06-February-14	208.99	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R202 On 06-February-14	209.01	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R202 On 06-February-14	209.00	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R202 On 06-February-14	209.00	Put	Bond Future	6093	6	6	6	0.00
04/02/2014	R202 On 06-February-14	209.01	Put	Bond Future	6103	6	6	6	0.00
04/02/2014	R202 On 06-February-14	208.99	Put	Bond Future	6083	6	6	6	0.00
04/02/2014	R202 On 08-May-14			Bond Future	205.83	205.8428	205.8300	205.8428	44,615.00
04/02/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R202 On 08-May-14	215.00	Put	Bond Future	9170	9	9	9	0.00
04/02/2014	R202 On 08-May-14	214.99	Put	Bond Future	9160	9	9	9	0.00
04/02/2014	R202 On 08-May-14	215.01	Put	Bond Future	9180	9	9	9	0.00
04/02/2014	R203 On 06-February-14			Bond Future	7.84	104.2714	104.6508	104.2714	606.00
04/02/2014	R203 On 06-February-14	6.14	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
04/02/2014	R203 On 06-February-14	6.16	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R203 On 06-February-14	6.84	Call	Bond Future	0	0	0	0	13.00
04/02/2014	R203 On 06-February-14	6.15	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R203 On 06-February-14	5.95	Put	Bond Future	6070	6	6	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
04/02/2014	R203 On 06-February-14	6.14	Put	Bond Future	5440	6	5	6	0.00
04/02/2014	R203 On 06-February-14	6.16	Put	Bond Future	5374	6	5	6	0.00
04/02/2014	R203 On 06-February-14	6.84	Put	Bond Future	3155	4	3	4	0.00
04/02/2014	R203 On 06-February-14	6.15	Put	Bond Future	5407	6	5	6	0.00
04/02/2014	R203 On 08-May-14			Bond Future	8.01	101.5983	101.9821	101.5983	11,346.00
04/02/2014	R203 On 08-May-14	5.76	Call	Bond Future	7	0	0	0	0.00
04/02/2014	R203 On 08-May-14	6.84	Call	Bond Future	139	0	0	0	29.00
04/02/2014	R203 On 08-May-14	5.74	Call	Bond Future	7	0	0	0	0.00
04/02/2014	R203 On 08-May-14	5.75	Call	Bond Future	7	0	0	0	0.00
04/02/2014	R203 On 08-May-14	7.40	Call	Bond Future	435	0	0	0	16.00
04/02/2014	R203 On 08-May-14	5.74	Put	Bond Future	6865	7	7	7	0.00
04/02/2014	R203 On 08-May-14	7.40	Put	Bond Future	2234	3	2	3	0.00
04/02/2014	R203 On 08-May-14	5.75	Put	Bond Future	6834	7	7	7	0.00
04/02/2014	R203 On 08-May-14	5.76	Put	Bond Future	6803	7	7	7	0.00
04/02/2014	R203 On 08-May-14	6.84	Put	Bond Future	3612	4	4	4	0.00
04/02/2014	R203 On 07-August-14			Bond Future	8.18	103.1467	103.5366	103.1467	0.00
04/02/2014	R203 On 07-August-14	7.31	Call	Bond Future	573	0	1	0	0.00
04/02/2014	R203 On 07-August-14	7.30	Call	Bond Future	566	0	1	0	0.00
04/02/2014	R203 On 07-August-14	7.29	Call	Bond Future	559	0	1	0	0.00
04/02/2014	R203 On 07-August-14	6.84	Call	Bond Future	308	0	0	0	46.00
04/02/2014	R203 On 07-August-14	7.30	Put	Bond Future	2969	3	3	3	0.00
04/02/2014	R203 On 07-August-14	7.31	Put	Bond Future	2948	3	3	3	0.00
04/02/2014	R203 On 07-August-14	7.29	Put	Bond Future	2989	3	3	3	0.00
04/02/2014	R203 On 07-August-14	6.84	Put	Bond Future	3994	4	4	4	0.00
04/02/2014	R203 On 06-November-14			Bond Future	8.36	100.6160	101.0117	100.6160	0.00
04/02/2014	R203 On 06-November-14	6.98	Call	Bond Future	492	0	0	0	14.00
04/02/2014	R203 On 06-November-14	6.84	Call	Bond Future	424	0	0	0	45.00
04/02/2014	R203 On 06-November-14	6.86	Call	Bond Future	433	0	0	0	0.00
04/02/2014	R203 On 06-November-14	6.85	Call	Bond Future	428	0	0	0	0.00
04/02/2014	R203 On 06-November-14	6.98	Put	Bond Future	3988	4	4	4	0.00
04/02/2014	R203 On 06-November-14	6.84	Put	Bond Future	4283	5	4	5	0.00
04/02/2014	R203 On 06-November-14	6.86	Put	Bond Future	4240	5	4	5	0.00
04/02/2014	R203 On 06-November-14	6.85	Put	Bond Future	4262	5	4	5	0.00
04/02/2014	R204 On 06-February-14			Bond Future	8.07	100.3428	100.8432	100.3428	13,572.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2014	R204 On 06-February-14	6.39	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R204 On 06-February-14	6.40	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R204 On 06-February-14	6.41	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R204 On 06-February-14	6.40	Put	Bond Future	6877	7	7	7	0.00
04/02/2014	R204 On 06-February-14	6.41	Put	Bond Future	6834	7	7	7	0.00
04/02/2014	R204 On 06-February-14	6.39	Put	Bond Future	6920	7	7	7	0.00
04/02/2014	R204 On 08-May-14			Bond Future	8.22	101.7767	102.2832	101.7767	30,006.00
04/02/2014	R204 On 08-May-14	6.05	Call	Bond Future	15	0	0	0	0.00
04/02/2014	R204 On 08-May-14	6.04	Call	Bond Future	14	0	0	0	0.00
04/02/2014	R204 On 08-May-14	6.06	Call	Bond Future	15	0	0	0	0.00
04/02/2014	R204 On 08-May-14	6.05	Put	Bond Future	8604	9	9	9	0.00
04/02/2014	R204 On 08-May-14	6.04	Put	Bond Future	8645	9	9	9	0.00
04/02/2014	R204 On 08-May-14	6.06	Put	Bond Future	8563	9	9	9	0.00
04/02/2014	R204 On 07-August-14			Bond Future	8.37	99.2933	99.8078	99.2933	0.00
04/02/2014	R204 On 07-August-14	7.45	Call	Bond Future	800	1	1	1	0.00
04/02/2014	R204 On 07-August-14	7.78	Call	Bond Future	1164	1	1	1	0.00
04/02/2014	R204 On 07-August-14	7.46	Call	Bond Future	810	1	1	1	0.00
04/02/2014	R204 On 07-August-14	7.44	Call	Bond Future	791	1	1	1	0.00
04/02/2014	R204 On 07-August-14	7.78	Put	Bond Future	3278	4	3	4	530.00
04/02/2014	R204 On 07-August-14	7.44	Put	Bond Future	4157	5	4	5	0.00
04/02/2014	R204 On 07-August-14	7.46	Put	Bond Future	4102	4	4	4	0.00
04/02/2014	R204 On 07-August-14	7.45	Put	Bond Future	4129	5	4	5	0.00
04/02/2014	R204 On 06-November-14			Bond Future	8.51	100.8672	101.3895	100.8672	0.00
04/02/2014	R204 On 06-November-14	7.00	Call	Bond Future	743	1	1	1	0.00
04/02/2014	R204 On 06-November-14	7.01	Call	Bond Future	750	1	1	1	0.00
04/02/2014	R204 On 06-November-14	7.99	Call	Bond Future	1742	2	2	2	0.00
04/02/2014	R204 On 06-November-14	6.99	Call	Bond Future	736	1	1	1	0.00
04/02/2014	R204 On 06-November-14	7.00	Put	Bond Future	5986	6	6	6	0.00
04/02/2014	R204 On 06-November-14	7.99	Put	Bond Future	3499	4	3	4	1,270.00
04/02/2014	R204 On 06-November-14	7.01	Put	Bond Future	5957	6	6	6	0.00
04/02/2014	R204 On 06-November-14	6.99	Put	Bond Future	6015	6	6	6	0.00
04/02/2014	R207 On 06-February-14			Bond Future	8.33	95.0343	95.5765	95.0343	9,766.00
04/02/2014	R207 On 06-February-14	6.65	Call	Bond Future	0	0	0	0	0.00
04/02/2014	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
04/02/2014	R207 On 06-February-14	6.66	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R207 On 06-February-14	6.65	Put	Bond Future	7856	8	8	8	0.00
04/02/2014	R207 On 06-February-14	6.64	Put	Bond Future	7905	8	8	8	0.00
04/02/2014	R207 On 06-February-14	6.66	Put	Bond Future	7807	8	8	8	0.00
04/02/2014	R207 On 08-May-14			Bond Future	8.47	96.3923	96.9414	96.3923	18,448.00
04/02/2014	R207 On 08-May-14	6.20	Call	Bond Future	16	0	0	0	0.00
04/02/2014	R207 On 08-May-14	6.21	Call	Bond Future	16	0	0	0	0.00
04/02/2014	R207 On 08-May-14	6.19	Call	Bond Future	15	0	0	0	0.00
04/02/2014	R207 On 08-May-14	6.20	Put	Bond Future	10384	11	10	11	0.00
04/02/2014	R207 On 08-May-14	6.19	Put	Bond Future	10432	11	10	11	0.00
04/02/2014	R207 On 08-May-14	6.21	Put	Bond Future	10336	11	10	11	0.00
04/02/2014	R207 On 07-August-14			Bond Future	8.60	94.2193	94.7769	94.2193	0.00
04/02/2014	R207 On 07-August-14	7.69	Call	Bond Future	946	1	1	1	0.00
04/02/2014	R207 On 07-August-14	7.71	Call	Bond Future	968	1	1	1	0.00
04/02/2014	R207 On 07-August-14	7.70	Call	Bond Future	957	1	1	1	0.00
04/02/2014	R207 On 07-August-14	7.70	Put	Bond Future	4758	5	5	5	0.00
04/02/2014	R207 On 07-August-14	7.69	Put	Bond Future	4790	5	5	5	0.00
04/02/2014	R207 On 07-August-14	7.71	Put	Bond Future	4726	5	5	5	0.00
04/02/2014	R207 On 06-November-14			Bond Future	8.73	95.7128	96.2791	95.7128	0.00
04/02/2014	R207 On 06-November-14	7.36	Call	Bond Future	1002	1	1	1	0.00
04/02/2014	R207 On 06-November-14	7.34	Call	Bond Future	984	1	1	1	0.00
04/02/2014	R207 On 06-November-14	7.35	Call	Bond Future	993	1	1	1	0.00
04/02/2014	R207 On 06-November-14	7.34	Put	Bond Future	6652	7	7	7	0.00
04/02/2014	R207 On 06-November-14	7.35	Put	Bond Future	6619	7	7	7	0.00
04/02/2014	R207 On 06-November-14	7.36	Put	Bond Future	6586	7	7	7	0.00
04/02/2014	R208 On 06-February-14			Bond Future	8.44	92.9694	93.5486	92.9694	4,390.00
04/02/2014	R208 On 06-February-14	6.74	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R208 On 06-February-14	6.76	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R208 On 06-February-14	6.75	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R208 On 06-February-14	6.75	Put	Bond Future	8925	10	9	10	0.00
04/02/2014	R208 On 06-February-14	6.76	Put	Bond Future	8870	9	9	9	0.00
04/02/2014	R208 On 06-February-14	6.74	Put	Bond Future	8981	10	9	10	0.00
04/02/2014	R208 On 08-May-14			Bond Future	8.57	90.9002	91.4867	90.9002	11,023.00
04/02/2014	R208 On 08-May-14	6.29	Call	Bond Future	16	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
04/02/2014	R208 On 08-May-14	6.31	Call	Bond Future	17	0	0	0	0.00
04/02/2014	R208 On 08-May-14	6.30	Call	Bond Future	17	0	0	0	0.00
04/02/2014	R208 On 08-May-14	6.29	Put	Bond Future	11851	12	12	12	0.00
04/02/2014	R208 On 08-May-14	6.31	Put	Bond Future	11740	12	12	12	0.00
04/02/2014	R208 On 08-May-14	6.30	Put	Bond Future	11796	12	12	12	0.00
04/02/2014	R208 On 07-August-14			Bond Future	8.68	92.2857	92.8815	92.2857	0.00
04/02/2014	R208 On 07-August-14	7.80	Call	Bond Future	1052	1	1	1	0.00
04/02/2014	R208 On 07-August-14	8.28	Call	Bond Future	1809	2	2	2	0.00
04/02/2014	R208 On 07-August-14	7.79	Call	Bond Future	1039	1	1	1	0.00
04/02/2014	R208 On 07-August-14	7.81	Call	Bond Future	1065	1	1	1	0.00
04/02/2014	R208 On 07-August-14	8.28	Put	Bond Future	3694	4	4	4	630.00
04/02/2014	R208 On 07-August-14	7.80	Put	Bond Future	5270	6	5	6	0.00
04/02/2014	R208 On 07-August-14	7.81	Put	Bond Future	5234	6	5	6	0.00
04/02/2014	R208 On 07-August-14	7.79	Put	Bond Future	5307	6	5	6	0.00
04/02/2014	R208 On 06-November-14			Bond Future	8.79	90.3488	90.9537	90.3488	0.00
04/02/2014	R208 On 06-November-14	7.44	Call	Bond Future	995	1	1	1	0.00
04/02/2014	R208 On 06-November-14	7.46	Call	Bond Future	1015	1	1	1	0.00
04/02/2014	R208 On 06-November-14	7.45	Call	Bond Future	1005	1	1	1	0.00
04/02/2014	R208 On 06-November-14	8.50	Call	Bond Future	2562	2	3	2	0.00
04/02/2014	R208 On 06-November-14	7.45	Put	Bond Future	7313	8	7	8	0.00
04/02/2014	R208 On 06-November-14	8.50	Put	Bond Future	3887	4	4	4	1,520.00
04/02/2014	R208 On 06-November-14	7.44	Put	Bond Future	7352	8	7	8	0.00
04/02/2014	R208 On 06-November-14	7.46	Put	Bond Future	7275	8	7	8	0.00
04/02/2014	R209 On 06-February-14			Bond Future	9.21	73.5899	74.5004	73.5899	1,919.00
04/02/2014	R209 On 06-February-14	8.54	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R209 On 06-February-14	8.56	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R209 On 06-February-14	8.55	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R209 On 06-February-14	8.54	Put	Bond Future	5186	6	5	6	0.00
04/02/2014	R209 On 06-February-14	8.56	Put	Bond Future	5023	6	5	6	0.00
04/02/2014	R209 On 06-February-14	8.55	Put	Bond Future	5104	6	5	6	0.00
04/02/2014	R209 On 08-May-14			Bond Future	9.30	71.4955	72.4183	71.4955	22,496.00
04/02/2014	R209 On 08-May-14	9.63	Call	Bond Future	4369	4	4	4	0.00
04/02/2014	R209 On 08-May-14	7.86	Call	Bond Future	295	0	0	0	0.00
04/02/2014	R209 On 08-May-14	9.50	Call	Bond Future	3844	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
04/02/2014	R209 On 08-May-14	7.85	Call	Bond Future	289	0	0	0	0.00
04/02/2014	R209 On 08-May-14	9.75	Call	Bond Future	4879	4	5	4	0.00
04/02/2014	R209 On 08-May-14	8.50	Call	Bond Future	1010	1	1	1	640.00
04/02/2014	R209 On 08-May-14	9.00	Call	Bond Future	2149	2	2	2	640.00
04/02/2014	R209 On 08-May-14	9.85	Call	Bond Future	5320	5	5	5	0.00
04/02/2014	R209 On 08-May-14	7.84	Call	Bond Future	282	0	0	0	0.00
04/02/2014	R209 On 08-May-14	7.85	Put	Bond Future	11992	13	12	13	0.00
04/02/2014	R209 On 08-May-14	9.50	Put	Bond Future	2425	3	2	3	640.00
04/02/2014	R209 On 08-May-14	7.84	Put	Bond Future	12076	13	12	13	0.00
04/02/2014	R209 On 08-May-14	9.63	Put	Bond Future	2055	2	2	2	883.00
04/02/2014	R209 On 08-May-14	7.86	Put	Bond Future	11908	13	12	13	0.00
04/02/2014	R209 On 08-May-14	9.00	Put	Bond Future	4348	5	4	5	0.00
04/02/2014	R209 On 08-May-14	9.75	Put	Bond Future	1755	2	2	2	7,262.00
04/02/2014	R209 On 08-May-14	9.85	Put	Bond Future	1532	2	2	2	10,000.00
04/02/2014	R209 On 08-May-14	8.50	Put	Bond Future	7126	8	7	8	0.00
04/02/2014	R209 On 07-August-14			Bond Future	9.38	72.5854	73.5224	72.5854	0.00
04/02/2014	R209 On 07-August-14	9.05	Call	Bond Future	3256	3	3	3	0.00
04/02/2014	R209 On 07-August-14	9.06	Call	Bond Future	3285	3	3	3	0.00
04/02/2014	R209 On 07-August-14	9.04	Call	Bond Future	3226	3	3	3	0.00
04/02/2014	R209 On 07-August-14	9.06	Put	Bond Future	5583	6	6	6	0.00
04/02/2014	R209 On 07-August-14	9.04	Put	Bond Future	5673	6	6	6	0.00
04/02/2014	R209 On 07-August-14	9.05	Put	Bond Future	5628	6	6	6	0.00
04/02/2014	R209 On 06-November-14			Bond Future	9.45	70.5881	71.5398	70.5881	0.00
04/02/2014	R209 On 06-November-14	8.99	Call	Bond Future	3742	3	4	3	0.00
04/02/2014	R209 On 06-November-14	9.01	Call	Bond Future	3800	3	4	3	0.00
04/02/2014	R209 On 06-November-14	9.00	Call	Bond Future	3771	3	4	3	0.00
04/02/2014	R209 On 06-November-14	8.99	Put	Bond Future	7081	8	7	8	0.00
04/02/2014	R209 On 06-November-14	9.01	Put	Bond Future	6989	8	7	8	0.00
04/02/2014	R209 On 06-November-14	9.00	Put	Bond Future	7035	8	7	8	0.00
04/02/2014	R210 On 06-February-14			Bond Future	154.99	153.1893	154.9853	153.1893	0.00
04/02/2014	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R210 On 06-February-14	161.49	Put	Bond Future	6505	8	7	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
04/02/2014	R210 On 06-February-14	161.50	Put	Bond Future	6515	8	7	8	0.00
04/02/2014	R210 On 06-February-14	161.51	Put	Bond Future	6525	8	7	8	0.00
04/02/2014	R210 On 08-May-14			Bond Future	155.26	153.4398	155.2602	153.4398	1,319.00
04/02/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R210 On 08-May-14	159.99	Put	Bond Future	4730	7	5	7	0.00
04/02/2014	R210 On 08-May-14	160.01	Put	Bond Future	4750	7	5	7	0.00
04/02/2014	R210 On 08-May-14	160.00	Put	Bond Future	4740	7	5	7	0.00
04/02/2014	R211 On 06-February-14			Bond Future	125.91	125.9244	125.9130	125.9244	2,022.00
04/02/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R211 On 06-February-14	129.00	Put	Bond Future	3087	3	3	3	0.00
04/02/2014	R211 On 06-February-14	128.99	Put	Bond Future	3077	3	3	3	0.00
04/02/2014	R211 On 06-February-14	129.01	Put	Bond Future	3097	3	3	3	0.00
04/02/2014	R211 On 08-May-14			Bond Future	127.73	127.7395	127.7267	127.7395	390.00
04/02/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R211 On 08-May-14	130.00	Put	Bond Future	2273	2	2	2	0.00
04/02/2014	R211 On 08-May-14	129.99	Put	Bond Future	2263	2	2	2	0.00
04/02/2014	R211 On 08-May-14	130.01	Put	Bond Future	2283	2	2	2	0.00
04/02/2014	R212 On 06-February-14			Bond Future	125.27	125.2749	125.2676	125.2749	0.00
04/02/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R212 On 06-February-14	132.99	Put	Bond Future	7722	8	8	8	0.00
04/02/2014	R212 On 06-February-14	133.01	Put	Bond Future	7742	8	8	8	0.00
04/02/2014	R212 On 06-February-14	133.00	Put	Bond Future	7732	8	8	8	0.00
04/02/2014	R212 On 08-May-14			Bond Future	127.07	127.0806	127.0719	127.0806	21,791.00
04/02/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
04/02/2014	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
04/02/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R212 On 08-May-14	132.01	Put	Bond Future	4938	5	5	5	0.00
04/02/2014	R212 On 08-May-14	132.00	Put	Bond Future	4928	5	5	5	0.00
04/02/2014	R212 On 08-May-14	131.99	Put	Bond Future	4918	5	5	5	0.00
04/02/2014	R213 On 06-February-14			Bond Future	9.20	83.3899	84.3795	83.3899	13,168.00
04/02/2014	R213 On 06-February-14	8.29	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R213 On 06-February-14	8.30	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R213 On 06-February-14	8.31	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R213 On 06-February-14	8.30	Put	Bond Future	7039	8	7	8	0.00
04/02/2014	R213 On 06-February-14	8.31	Put	Bond Future	6956	8	7	8	0.00
04/02/2014	R213 On 06-February-14	8.29	Put	Bond Future	7121	8	7	8	0.00
04/02/2014	R213 On 08-May-14			Bond Future	9.30	81.0410	82.0439	81.0410	21,069.00
04/02/2014	R213 On 08-May-14	7.64	Call	Bond Future	197	0	0	0	0.00
04/02/2014	R213 On 08-May-14	7.66	Call	Bond Future	206	0	0	0	0.00
04/02/2014	R213 On 08-May-14	7.65	Call	Bond Future	201	0	0	0	0.00
04/02/2014	R213 On 08-May-14	7.65	Put	Bond Future	13460	14	13	14	0.00
04/02/2014	R213 On 08-May-14	7.64	Put	Bond Future	13545	14	14	14	0.00
04/02/2014	R213 On 08-May-14	7.66	Put	Bond Future	13375	14	13	14	0.00
04/02/2014	R213 On 07-August-14			Bond Future	9.38	82.2759	83.2944	82.2759	0.00
04/02/2014	R213 On 07-August-14	8.84	Call	Bond Future	2699	2	3	2	0.00
04/02/2014	R213 On 07-August-14	8.86	Call	Bond Future	2753	2	3	2	0.00
04/02/2014	R213 On 07-August-14	8.85	Call	Bond Future	2726	2	3	2	0.00
04/02/2014	R213 On 07-August-14	8.86	Put	Bond Future	6596	7	7	7	0.00
04/02/2014	R213 On 07-August-14	8.85	Put	Bond Future	6645	7	7	7	0.00
04/02/2014	R213 On 07-August-14	8.84	Put	Bond Future	6694	7	7	7	0.00
04/02/2014	R213 On 06-November-14			Bond Future	9.47	80.0366	81.0709	80.0366	0.00
04/02/2014	R213 On 06-November-14	8.84	Call	Bond Future	3305	3	3	3	0.00
04/02/2014	R213 On 06-November-14	8.86	Call	Bond Future	3358	3	3	3	0.00
04/02/2014	R213 On 06-November-14	8.85	Call	Bond Future	3332	3	3	3	0.00
04/02/2014	R213 On 06-November-14	8.85	Put	Bond Future	7826	8	8	8	0.00
04/02/2014	R213 On 06-November-14	8.86	Put	Bond Future	7777	8	8	8	0.00
04/02/2014	R213 On 06-November-14	8.84	Put	Bond Future	7875	9	8	9	0.00
04/02/2014	R214 On 06-February-14			Bond Future	9.33	74.2520	75.1884	74.2520	4,835.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2014	R214 On 06-February-14	9.00	Call	Bond Future	7	0	0	0	0.00
04/02/2014	R214 On 06-February-14	9.01	Call	Bond Future	8	0	0	0	0.00
04/02/2014	R214 On 06-February-14	8.99	Call	Bond Future	6	0	0	0	0.00
04/02/2014	R214 On 06-February-14	9.00	Put	Bond Future	2548	3	3	3	0.00
04/02/2014	R214 On 06-February-14	8.99	Put	Bond Future	2626	4	3	4	0.00
04/02/2014	R214 On 06-February-14	9.01	Put	Bond Future	2470	3	2	3	0.00
04/02/2014	R214 On 08-May-14			Bond Future	9.41	72.0253	72.9744	72.0253	5,055.00
04/02/2014	R214 On 08-May-14	9.00	Call	Bond Future	1980	2	2	2	0.00
04/02/2014	R214 On 08-May-14	8.99	Call	Bond Future	1953	2	2	2	0.00
04/02/2014	R214 On 08-May-14	9.01	Call	Bond Future	2007	2	2	2	0.00
04/02/2014	R214 On 08-May-14	9.01	Put	Bond Future	5090	6	5	6	0.00
04/02/2014	R214 On 08-May-14	9.00	Put	Bond Future	5143	6	5	6	0.00
04/02/2014	R214 On 08-May-14	8.99	Put	Bond Future	5195	6	5	6	0.00
04/02/2014	R214 On 07-August-14			Bond Future	9.49	73.0296	73.9934	73.0296	0.00
04/02/2014	R214 On 07-August-14	9.54	Call	Bond Future	4719	4	5	4	0.00
04/02/2014	R214 On 07-August-14	9.56	Call	Bond Future	4792	4	5	4	0.00
04/02/2014	R214 On 07-August-14	9.55	Call	Bond Future	4755	4	5	4	0.00
04/02/2014	R214 On 07-August-14	9.56	Put	Bond Future	4286	5	4	5	0.00
04/02/2014	R214 On 07-August-14	9.54	Put	Bond Future	4357	5	4	5	0.00
04/02/2014	R214 On 07-August-14	9.55	Put	Bond Future	4322	5	4	5	0.00
04/02/2014	R214 On 06-November-14			Bond Future	9.57	70.8988	71.8776	70.8988	0.00
04/02/2014	R214 On 06-November-14	9.64	Call	Bond Future	5652	5	6	5	0.00
04/02/2014	R214 On 06-November-14	9.65	Call	Bond Future	5687	5	6	5	0.00
04/02/2014	R214 On 06-November-14	9.66	Call	Bond Future	5722	5	6	5	0.00
04/02/2014	R214 On 06-November-14	9.65	Put	Bond Future	5086	6	5	6	0.00
04/02/2014	R214 On 06-November-14	9.66	Put	Bond Future	5050	6	5	6	0.00
04/02/2014	R214 On 06-November-14	9.64	Put	Bond Future	5121	6	5	6	0.00
04/02/2014	R248 On 06-February-14			Bond Future	9.40	96.2041	97.3517	96.2041	10,378.00
04/02/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R248 On 06-February-14	9.09	Put	Bond Future	3045	4	3	4	0.00
04/02/2014	R248 On 06-February-14	9.10	Put	Bond Future	2944	4	3	4	0.00
04/02/2014	R248 On 06-February-14	9.11	Put	Bond Future	2843	4	3	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
04/02/2014	R248 On 08-May-14			Bond Future	9.49	93.1531	94.3161	93.1531	10,953.00
04/02/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
04/02/2014	R248 On 08-May-14	9.05	Put	Bond Future	4272	5	4	5	0.00
04/02/2014	R248 On 08-May-14	9.06	Put	Bond Future	4170	5	4	5	0.00
04/02/2014	R248 On 08-May-14	9.04	Put	Bond Future	4374	6	4	6	0.00
04/02/2014	R248 On 07-August-14			Bond Future	9.57	94.4511	95.6322	94.4511	0.00
04/02/2014	R248 On 07-August-14	9.65	Call	Bond Future	772	0	1	0	0.00
04/02/2014	R248 On 07-August-14	9.64	Call	Bond Future	680	0	1	0	0.00
04/02/2014	R248 On 07-August-14	9.66	Call	Bond Future	863	0	1	0	0.00
04/02/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
04/02/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
04/02/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	1	0	1	0.00
04/02/2014	R248 On 06-November-14			Bond Future	9.64	91.5217	92.7212	91.5217	0.00
04/02/2014	R248 On 06-November-14	9.72	Call	Bond Future	683	0	1	0	0.00
04/02/2014	R248 On 06-November-14	9.74	Call	Bond Future	863	0	1	0	0.00
04/02/2014	R248 On 06-November-14	9.73	Call	Bond Future	773	0	1	0	0.00
04/02/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
04/02/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
04/02/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	1	0	1	0.00