



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For January 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	2025 On 06-February-14			Bond Future	109.17	109.3334	109.1689	109.3334	0.00
28/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	1831	2	1831	2	0.00
28/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	1821	2	1821	2	0.00
28/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	1841	2	1841	2	0.00
28/01/2014	2025 On 08-May-14			Bond Future	110.63	110.8005	110.6337	110.8005	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
28/01/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2025 On 08-May-14	110.99	Put	Bond Future	356	0	356	0	0.00
28/01/2014	2025 On 08-May-14	111.00	Put	Bond Future	366	0	366	0	0.00
28/01/2014	2025 On 08-May-14	111.01	Put	Bond Future	376	0	376	0	0.00
28/01/2014	2037 On 06-February-14			Bond Future	9.47	91.0230	9.4681	91.0230	2,022.00
28/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	765	1	765	1	0.00
28/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	677	1	677	1	0.00
28/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	852	1	852	1	0.00
28/01/2014	2037 On 08-May-14			Bond Future	9.58	92.2331	9.5777	92.2331	0.00
28/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	1697	2	1697	2	0.00
28/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	1610	2	1610	2	0.00
28/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	1784	2	1784	2	0.00
28/01/2014	2037 On 07-August-14			Bond Future	9.68	89.2723	9.6842	89.2723	0.00
28/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	5613	6	5613	6	0.00
28/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	5522	6	5522	6	0.00
28/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	5431	6	5431	6	0.00
28/01/2014	2037 On 06-November-14			Bond Future	9.78	90.4758	9.7808	90.4758	0.00
28/01/2014	2037 On 06-November-14	9.69	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2037 On 06-November-14	9.70	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2037 On 06-November-14	9.71	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2037 On 06-November-14	9.70	Put	Bond Future	663	1	663	1	0.00
28/01/2014	2037 On 06-November-14	9.71	Put	Bond Future	580	1	580	1	0.00
28/01/2014	2037 On 06-November-14	9.69	Put	Bond Future	745	1	745	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2014	2038 On 06-February-14			Bond Future	106.65	107.6382	106.6496	107.6382	24.00
28/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	0	1	0	1	0.00
28/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	0	1	0	1	0.00
28/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	0	1	0	1	0.00
28/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	350	0	350	0	0.00
28/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	360	0	360	0	0.00
28/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	340	0	340	0	0.00
28/01/2014	2038 On 08-May-14			Bond Future	108.08	109.0825	108.0804	109.0825	0.00
28/01/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2038 On 08-May-14	109.01	Put	Bond Future	930	0	930	0	0.00
28/01/2014	2038 On 08-May-14	109.00	Put	Bond Future	920	0	920	0	0.00
28/01/2014	2038 On 08-May-14	108.99	Put	Bond Future	910	0	910	0	0.00
28/01/2014	2050 On 06-February-14			Bond Future	111.95	111.9542	111.9523	111.9542	472.00
28/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	1952	2	1952	2	0.00
28/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	1962	2	1962	2	0.00
28/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	1942	2	1942	2	0.00
28/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
28/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
28/01/2014	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
28/01/2014	2050 On 08-May-14			Bond Future	113.45	113.4563	113.4544	113.4563	0.00
28/01/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
28/01/2014	2050 On 08-May-14	115.00	Put	Bond Future	1546	2	1546	2	0.00
28/01/2014	2050 On 08-May-14	115.01	Put	Bond Future	1556	2	1556	2	0.00
28/01/2014	2050 On 08-May-14	114.99	Put	Bond Future	1536	2	1536	2	0.00
28/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2014	AL37 On 06-February-14			Index Future	404.69	406.1160	404.6880	406.1160	0.00
28/01/2014	AL37 On 08-May-14			Index Future	410.07	411.5140	410.0660	411.5140	0.00
28/01/2014	AL37 On 07-August-14			Index Future	415.83	417.2970	415.8290	417.2970	0.00
28/01/2014	AL7T On 06-February-14			Index Future	472.82	474.8730	472.8220	474.8730	1.00
28/01/2014	AL7T On 08-May-14			Index Future	479.11	481.1840	479.1060	481.1840	0.00
28/01/2014	AL7T On 07-August-14			Index Future	485.84	487.9470	485.8390	487.9470	0.00
28/01/2014	ALBI On 06-February-14			Index Future	427.34	428.3740	427.3410	428.3740	712.00
28/01/2014	ALBI On 08-May-14			Index Future	433.02	434.0680	433.0210	434.0680	118.00
28/01/2014	ALBI On 07-August-14			Index Future	439.11	440.1690	439.1050	440.1690	0.00
28/01/2014	ALBI On 06-November-14			Index Future	445.59	446.6700	445.5890	446.6700	0.00
28/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2014	EL28 On 06-February-14			Bond Future	113.41	113.4164	113.4145	113.4164	0.00
28/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	2425	2	2425	2	0.00
28/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	2405	2	2405	2	0.00
28/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	2415	2	2415	2	0.00
28/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
28/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
28/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
28/01/2014	EL28 On 08-May-14			Bond Future	113.52	113.5174	113.5154	113.5174	0.00
28/01/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
28/01/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
28/01/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
28/01/2014	EL28 On 08-May-14	114.00	Put	Bond Future	485	0	485	0	0.00
28/01/2014	EL28 On 08-May-14	114.01	Put	Bond Future	495	0	495	0	0.00
28/01/2014	EL28 On 08-May-14	113.99	Put	Bond Future	475	0	475	0	0.00
28/01/2014	ES33 On 06-February-14			Bond Future	10.05	81.4331	10.0463	81.4331	6,292.00
28/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
28/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
28/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
28/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	3617	4	3617	4	0.00
28/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	3542	4	3542	4	0.00
28/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	3693	4	3693	4	0.00
28/01/2014	ES33 On 08-May-14			Bond Future	10.18	78.7334	10.1757	78.7334	0.00
28/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
28/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
28/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
28/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	4507	5	4507	5	0.00
28/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	4582	5	4582	5	0.00
28/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	4432	4	4432	4	0.00
28/01/2014	ES33 On 07-August-14			Bond Future	10.30	79.7321	10.3003	79.7321	0.00
28/01/2014	ES33 On 07-August-14	10.16	Call	Bond Future	0	0	0	0	0.00
28/01/2014	ES33 On 07-August-14	10.15	Call	Bond Future	0	0	0	0	0.00
28/01/2014	ES33 On 07-August-14	10.14	Call	Bond Future	0	0	0	0	0.00
28/01/2014	ES33 On 07-August-14	10.15	Put	Bond Future	1026	1	1026	1	0.00
28/01/2014	ES33 On 07-August-14	10.16	Put	Bond Future	958	1	958	1	0.00

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28/01/2014	ES33 On 07-August-14	10.14	Put	Bond Future	1096	1	1096	1	0.00
28/01/2014	ES33 On 06-November-14			Bond Future	10.42	77.1294	10.4234	77.1294	0.00
28/01/2014	ES33 On 06-November-14	10.29	Call	Bond Future	0	0	0	0	0.00
28/01/2014	ES33 On 06-November-14	10.30	Call	Bond Future	0	0	0	0	0.00
28/01/2014	ES33 On 06-November-14	10.31	Call	Bond Future	0	0	0	0	0.00
28/01/2014	ES33 On 06-November-14	10.29	Put	Bond Future	892	1	892	1	0.00
28/01/2014	ES33 On 06-November-14	10.30	Put	Bond Future	825	1	825	1	0.00
28/01/2014	ES33 On 06-November-14	10.31	Put	Bond Future	758	1	758	1	0.00
28/01/2014	GOVI On 06-February-14			GOVI	426.95	428.1010	426.9540	428.1010	286.00
28/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
28/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
28/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
28/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	130460	12	130460	12	0.00
28/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	130360	12	130360	12	0.00
28/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	130560	12	130560	12	0.00
28/01/2014	GOVI On 08-May-14			GOVI	432.63	433.7910	432.6280	433.7910	27.00
28/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
28/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
28/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
28/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	93720	8	93720	8	0.00
28/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	93820	8	93820	8	0.00
28/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	93620	8	93620	8	0.00
28/01/2014	GOVI On 07-August-14			GOVI	438.71	439.8880	438.7070	439.8880	175.00
28/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
28/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
28/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
28/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	212830	20	212830	20	0.00
28/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	213030	20	213030	20	0.00
28/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	212930	20	212930	20	0.00
28/01/2014	GOVI On 06-November-14			GOVI	445.19	446.3850	445.1850	446.3850	0.00
28/01/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
28/01/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
28/01/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
28/01/2014	GOVI On 06-November-14	449.00	Put	GOVI	38150	3	38150	3	0.00

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28/01/2014	GOVI On 06-November-14	449.01	Put	GOVI	38250	3	38250	3	0.00
28/01/2014	GOVI On 06-November-14	448.99	Put	GOVI	38050	3	38050	3	0.00
28/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/01/2014	IGOV On 06-February-14			Index Future	198.82	198.9500	198.8160	198.9500	1,321.00
28/01/2014	IGOV On 08-May-14			Index Future	201.48	201.6190	201.4830	201.6190	30.00
28/01/2014	IGOV On 07-August-14			Index Future	204.34	204.4770	204.3380	204.4770	0.00
28/01/2014	IGOV On 06-November-14			Index Future	207.38	207.5210	207.3790	207.5210	0.00
28/01/2014	ILBI On 06-February-14			Index Future	536.87	542.9720	536.8690	542.9720	190.00
28/01/2014	ILBI On 08-May-14			Index Future	544.10	550.2870	544.1020	550.2870	0.00
28/01/2014	ILBI On 07-August-14			Index Future	551.89	558.1600	551.8850	558.1600	20.00
28/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
28/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.39	94.6500	5.3900	94.6500	0.00
28/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.54	94.5500	5.5400	94.5500	4,000.00
28/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.79	94.3800	5.7900	94.3800	0.00
28/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.92	94.1900	5.9200	94.1900	4,000.00
28/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.14	93.9800	6.1400	93.9800	4,000.00
28/01/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.21	93.9000	6.2100	93.9000	0.00
28/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.52	93.5800	6.5200	93.5800	1,000.00
28/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.88	93.2200	6.8800	93.2200	0.00
28/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.13	92.9800	7.1300	92.9800	150.00
28/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.37	92.7500	7.3700	92.7500	3,200.00
28/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.60	92.5100	7.6000	92.5100	0.00
28/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.83	92.2700	7.8300	92.2700	0.00
28/01/2014	R023 On 06-February-14			Bond Future	8.51	99.2183	8.5108	99.2183	10,257.00
28/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	4095	4	4095	4	0.00
28/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	4031	4	4031	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
28/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	4158	4	4158	4	0.00
28/01/2014	R023 On 08-May-14			Bond Future	8.63	96.6205	8.6340	96.6205	330.00
28/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	6260	6	6260	6	0.00
28/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	6324	6	6324	6	0.00
28/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	6388	6	6388	6	0.00
28/01/2014	R023 On 07-August-14			Bond Future	8.75	97.8666	8.7524	97.8666	0.00
28/01/2014	R023 On 07-August-14	8.49	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R023 On 07-August-14	8.51	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R023 On 07-August-14	8.50	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R023 On 07-August-14	8.51	Put	Bond Future	1398	1	1398	1	0.00
28/01/2014	R023 On 07-August-14	8.49	Put	Bond Future	1514	1	1514	1	0.00
28/01/2014	R023 On 07-August-14	8.50	Put	Bond Future	1456	1	1456	1	0.00
28/01/2014	R023 On 06-November-14			Bond Future	8.87	95.3955	8.8694	95.3955	0.00
28/01/2014	R023 On 06-November-14	8.60	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R023 On 06-November-14	8.61	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R023 On 06-November-14	8.59	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R023 On 06-November-14	8.60	Put	Bond Future	1512	1	1512	1	0.00
28/01/2014	R023 On 06-November-14	8.61	Put	Bond Future	1455	1	1455	1	0.00
28/01/2014	R023 On 06-November-14	8.59	Put	Bond Future	1568	1	1568	1	0.00
28/01/2014	R157 On 06-February-14			Bond Future	6.72	115.7917	6.7165	115.7917	28,563.00
28/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	1709	2	1709	2	0.00
28/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	1693	2	1693	2	0.00
28/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	1726	2	1726	2	0.00
28/01/2014	R157 On 08-May-14			Bond Future	6.99	110.5229	6.9893	110.5229	0.00
28/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	13	0	13	0	0.00
28/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	13	0	13	0	0.00
28/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	12	0	12	0	0.00
28/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	2437	2	2437	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
28/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	2450	2	2450	2	0.00
28/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	2423	2	2423	2	0.00
28/01/2014	R157 On 07-August-14			Bond Future	7.30	112.0780	7.3010	112.0780	0.00
28/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	357	0	357	0	0.00
28/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	361	0	361	0	0.00
28/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	365	0	365	0	0.00
28/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	968	1	968	1	0.00
28/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	961	1	961	1	0.00
28/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	954	1	954	1	0.00
28/01/2014	R157 On 06-November-14			Bond Future	7.72	106.9246	7.7224	106.9246	0.00
28/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	176	0	176	0	0.00
28/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	175	0	175	0	0.00
28/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	178	0	178	0	0.00
28/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	1452	1	1452	1	0.00
28/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	1465	1	1465	1	0.00
28/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	1459	1	1459	1	0.00
28/01/2014	R186 On 06-February-14			Bond Future	8.71	115.4553	8.7139	115.4553	51,869.00
28/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	1157	1	1157	1	0.00
28/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	8486	8	8486	8	0.00
28/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	8393	8	8393	8	0.00
28/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	855	1	855	1	250.00
28/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	8578	8	8578	8	0.00
28/01/2014	R186 On 08-May-14			Bond Future	8.83	116.9902	8.8296	116.9902	950.00
28/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	176	0	176	0	0.00
28/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	2376	3	2376	3	0.00
28/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	180	0	180	0	0.00
28/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	5500	6	5500	6	0.00
28/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	1663	2	1663	2	8,000.00
28/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	172	0	172	0	0.00
28/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	427	0	427	0	1,933.00
28/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	4304	5	4304	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
28/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	15643	15	15643	15	0.00
28/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	5115	5	5115	5	1,933.00
28/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	15549	15	15549	15	0.00
28/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	2923	3	2923	3	400.00
28/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	2137	2	2137	2	8,000.00
28/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	15736	15	15736	15	0.00
28/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	12066	12	12066	12	0.00
28/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	6542	6	6542	6	0.00
28/01/2014	R186 On 07-August-14			Bond Future	8.94	113.3440	8.9387	113.3440	0.00
28/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	2456	3	2456	3	0.00
28/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	2511	3	2511	3	0.00
28/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	2484	3	2484	3	0.00
28/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	4570	5	4570	5	0.00
28/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	7692	7	7692	7	0.00
28/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	7807	8	7807	8	0.00
28/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	7750	8	7750	8	0.00
28/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	4719	5	4719	5	840.00
28/01/2014	R186 On 06-November-14			Bond Future	9.04	115.0208	9.0422	115.0208	0.00
28/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	5957	6	5957	6	0.00
28/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	2546	3	2546	3	0.00
28/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	2596	3	2596	3	0.00
28/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	2571	3	2571	3	0.00
28/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	9850	10	9850	10	0.00
28/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	9911	10	9911	10	0.00
28/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	9790	10	9790	10	0.00
28/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	4966	5	4966	5	2,010.00
28/01/2014	R197 On 06-February-14			Bond Future	273.33	273.3397	273.3310	273.3397	2,049.00
28/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	6669	7	6669	7	0.00
28/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	6679	7	6679	7	0.00
28/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	6659	7	6659	7	0.00
28/01/2014	R197 On 08-May-14			Bond Future	277.00	277.0075	276.9984	277.0075	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
28/01/2014	R197 On 08-May-14	249.99	Call	Bond Future	27008	27	27008	27	0.00
28/01/2014	R197 On 08-May-14	250.01	Call	Bond Future	26988	27	26988	27	0.00
28/01/2014	R197 On 08-May-14	250.00	Call	Bond Future	26998	27	26998	27	0.00
28/01/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
28/01/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
28/01/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
28/01/2014	R201 On 06-February-14			Bond Future	5.60	103.8664	5.5971	103.8664	0.00
28/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	6	0	6	0	0.00
28/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	7	0	7	0	0.00
28/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	6	0	6	0	0.00
28/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	300	0	300	0	0.00
28/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	292	0	292	0	0.00
28/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	308	0	308	0	0.00
28/01/2014	R201 On 08-May-14			Bond Future	5.70	105.2472	5.7015	105.2472	0.00
28/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	43	0	43	0	0.00
28/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	44	0	44	0	0.00
28/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	42	0	42	0	0.00
28/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	611	1	611	1	0.00
28/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	617	1	617	1	0.00
28/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	622	1	622	1	0.00
28/01/2014	R201 On 07-August-14			Bond Future	5.68	102.3178	5.6760	102.3178	0.00
28/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	151	0	151	0	0.00
28/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	154	0	154	0	0.00
28/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	152	0	152	0	0.00
28/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	290	0	290	0	0.00
28/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	288	0	288	0	0.00
28/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	286	0	286	0	0.00
28/01/2014	R202 On 06-February-14			Bond Future	209.05	209.0547	209.0500	209.0547	44,679.00
28/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	1587	2	1587	2	0.00
28/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	1577	2	1577	2	0.00
28/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	1582	2	1582	2	0.00
28/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	1532	2	1532	2	0.00
28/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	1537	2	1537	2	0.00
28/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	1527	2	1527	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
28/01/2014	R202 On 08-May-14			Bond Future	211.85	211.8600	211.8547	211.8600	0.00
28/01/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R202 On 08-May-14	215.00	Put	Bond Future	3145	3	3145	3	0.00
28/01/2014	R202 On 08-May-14	214.99	Put	Bond Future	3135	3	3135	3	0.00
28/01/2014	R202 On 08-May-14	215.01	Put	Bond Future	3155	3	3155	3	0.00
28/01/2014	R203 On 06-February-14			Bond Future	7.56	105.8356	7.5579	105.8356	10,779.00
28/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
28/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	0	0	0	0	13.00
28/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	5197	5	5197	5	0.00
28/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	4566	4	4566	4	0.00
28/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	4500	4	4500	4	0.00
28/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	2282	2	2282	2	0.00
28/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	4533	4	4533	4	0.00
28/01/2014	R203 On 08-May-14			Bond Future	7.75	103.0821	7.7451	103.0821	140.00
28/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	14	0	14	0	0.00
28/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	238	0	238	0	29.00
28/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	13	0	13	0	0.00
28/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	14	0	14	0	0.00
28/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	669	1	669	1	16.00
28/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	6087	6	6087	6	0.00
28/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	1684	1	1684	1	0.00
28/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	6056	6	6056	6	0.00
28/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	6025	6	6025	6	0.00
28/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	2926	3	2926	3	0.00
28/01/2014	R203 On 07-August-14			Bond Future	7.93	104.5321	7.9304	104.5321	0.00
28/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	730	1	730	1	0.00
28/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	721	1	721	1	0.00
28/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	712	1	712	1	0.00
28/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	389	0	389	0	46.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	2448	2	2448	2	0.00
28/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	2430	2	2430	2	0.00
28/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	2467	2	2467	2	0.00
28/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	3400	3	3400	3	0.00
28/01/2014	R203 On 06-November-14			Bond Future	8.13	101.9153	8.1261	101.9153	0.00
28/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	558	1	558	1	14.00
28/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	475	1	475	1	45.00
28/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	486	1	486	1	0.00
28/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	480	1	480	1	0.00
28/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	3475	3	3475	3	0.00
28/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	3756	4	3756	4	0.00
28/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	3715	3	3715	3	0.00
28/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	3735	3	3735	3	0.00
28/01/2014	R204 On 06-February-14			Bond Future	7.84	102.1228	7.8392	102.1228	29,703.00
28/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	5953	6	5953	6	0.00
28/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	5911	6	5911	6	0.00
28/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	5996	6	5996	6	0.00
28/01/2014	R204 On 08-May-14			Bond Future	8.00	103.4805	8.0027	103.4805	210.00
28/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	26	0	26	0	0.00
28/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	25	0	25	0	0.00
28/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	26	0	26	0	0.00
28/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	7778	7	7778	7	0.00
28/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	7819	7	7819	7	0.00
28/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	7738	7	7738	7	0.00
28/01/2014	R204 On 07-August-14			Bond Future	8.16	100.9041	8.1616	100.9041	0.00
28/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	975	1	975	1	0.00
28/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	1404	2	1404	2	0.00
28/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	986	1	986	1	0.00
28/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	963	1	963	1	0.00
28/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	2787	3	2787	3	530.00
28/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	3599	3	3599	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
28/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	3548	3	3548	3	0.00
28/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	3574	3	3574	3	0.00
28/01/2014	R204 On 06-November-14			Bond Future	8.32	102.3966	8.3178	102.3966	0.00
28/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	770	1	770	1	0.00
28/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	778	1	778	1	0.00
28/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	1904	2	1904	2	0.00
28/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	762	1	762	1	0.00
28/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	5377	5	5377	5	0.00
28/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	3026	3	3026	3	1,270.00
28/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	5350	5	5350	5	0.00
28/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	5406	5	5406	5	0.00
28/01/2014	R207 On 06-February-14			Bond Future	8.13	96.8687	8.1282	96.8687	20,554.00
28/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	6967	7	6967	7	0.00
28/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	7016	7	7016	7	0.00
28/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	6917	7	6917	7	0.00
28/01/2014	R207 On 08-May-14			Bond Future	8.28	98.1566	8.2820	98.1566	90.00
28/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	27	0	27	0	0.00
28/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	27	0	27	0	0.00
28/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	26	0	26	0	0.00
28/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	9588	9	9588	9	0.00
28/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	9636	9	9636	9	0.00
28/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	9540	9	9540	9	0.00
28/01/2014	R207 On 07-August-14			Bond Future	8.43	95.8964	8.4316	95.8964	0.00
28/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	1125	1	1125	1	0.00
28/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	1151	1	1151	1	0.00
28/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	1138	1	1138	1	0.00
28/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	4234	4	4234	4	0.00
28/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	4264	4	4264	4	0.00
28/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	4204	4	4204	4	0.00
28/01/2014	R207 On 06-November-14			Bond Future	8.57	97.3150	8.5714	97.3150	0.00
28/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	1073	1	1073	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	1052	1	1052	1	0.00
28/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	1062	1	1062	1	0.00
28/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	6105	6	6105	6	0.00
28/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	6073	6	6073	6	0.00
28/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	6041	6	6041	6	0.00
28/01/2014	R208 On 06-February-14			Bond Future	8.27	94.8212	8.2664	94.8212	11,167.00
28/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	8052	8	8052	8	0.00
28/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	7996	8	7996	8	0.00
28/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	8108	8	8108	8	0.00
28/01/2014	R208 On 08-May-14			Bond Future	8.40	92.6857	8.4013	92.6857	110.00
28/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	25	0	25	0	0.00
28/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	26	0	26	0	0.00
28/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	25	0	25	0	0.00
28/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	11065	11	11065	11	0.00
28/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	10955	11	10955	11	0.00
28/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	11010	11	11010	11	0.00
28/01/2014	R208 On 07-August-14			Bond Future	8.53	93.9895	8.5302	93.9895	0.00
28/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	1203	1	1203	1	0.00
28/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	2052	2	2052	2	0.00
28/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	1189	1	1189	1	0.00
28/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	1218	1	1218	1	0.00
28/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	3240	3	3240	3	630.00
28/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	4724	4	4724	4	0.00
28/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	4690	4	4690	4	0.00
28/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	4759	4	4759	4	0.00
28/01/2014	R208 On 06-November-14			Bond Future	8.66	91.9816	8.6562	91.9816	0.00
28/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	1012	1	1012	1	0.00
28/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	1035	1	1035	1	0.00
28/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	1023	1	1023	1	0.00
28/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	2737	3	2737	3	0.00
28/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	6721	6	6721	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
28/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	3451	3	3451	3	1,520.00
28/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	6758	6	6758	6	0.00
28/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	6683	6	6683	6	0.00
28/01/2014	R209 On 06-February-14			Bond Future	9.39	73.2453	9.3874	73.2453	23,535.00
28/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	2	0	2	0	0.00
28/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	3	0	3	0	0.00
28/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	2	0	2	0	0.00
28/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	6435	6	6435	6	0.00
28/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	6273	6	6273	6	0.00
28/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	6354	6	6354	6	0.00
28/01/2014	R209 On 08-May-14			Bond Future	9.49	71.0744	9.4881	71.0744	488.00
28/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	3648	4	3648	4	0.00
28/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	216	0	216	0	0.00
28/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	3185	3	3185	3	0.00
28/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	211	0	211	0	0.00
28/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	4103	4	4103	4	0.00
28/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	783	1	783	1	640.00
28/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	1722	2	1722	2	640.00
28/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	4499	5	4499	5	0.00
28/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	206	0	206	0	0.00
28/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	13250	13	13250	13	0.00
28/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	3102	3	3102	3	640.00
28/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	13336	13	13336	13	0.00
28/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2670	3	2670	3	883.00
28/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	13164	13	13164	13	0.00
28/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	5257	5	5257	5	0.00
28/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	2314	2	2314	2	7,262.00
28/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	2047	2	2047	2	10,000.00
28/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	8235	8	8235	8	0.00
28/01/2014	R209 On 07-August-14			Bond Future	9.58	72.0744	9.5833	72.0744	0.00
28/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	2743	3	2743	3	0.00
28/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	2769	3	2769	3	0.00
28/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	2717	3	2717	3	0.00
28/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	6507	7	6507	7	0.00

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28/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	6604	7	6604	7	0.00
28/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	6555	7	6555	7	0.00
28/01/2014	R209 On 06-November-14			Bond Future	9.67	69.9943	9.6749	69.9943	0.00
28/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	3173	3	3173	3	0.00
28/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	3224	3	3224	3	0.00
28/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	3198	3	3198	3	0.00
28/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	8050	8	8050	8	0.00
28/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	7951	8	7951	8	0.00
28/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	8000	8	8000	8	0.00
28/01/2014	R210 On 06-February-14			Bond Future	158.53	158.5316	158.5279	158.5316	1,319.00
28/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	2962	3	2962	3	0.00
28/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	2972	3	2972	3	0.00
28/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	2982	3	2982	3	0.00
28/01/2014	R210 On 08-May-14			Bond Future	158.70	158.7018	158.6977	158.7018	0.00
28/01/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R210 On 08-May-14	159.99	Put	Bond Future	1292	1	1292	1	0.00
28/01/2014	R210 On 08-May-14	160.01	Put	Bond Future	1312	1	1312	1	0.00
28/01/2014	R210 On 08-May-14	160.00	Put	Bond Future	1302	1	1302	1	0.00
28/01/2014	R211 On 06-February-14			Bond Future	128.00	128.2362	128.0037	128.2362	2,022.00
28/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	996	1	996	1	0.00
28/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	986	1	986	1	0.00
28/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	1006	1	1006	1	0.00
28/01/2014	R211 On 08-May-14			Bond Future	129.72	129.9570	129.7211	129.9570	0.00
28/01/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2014	R211 On 08-May-14	130.00	Put	Bond Future	279	0	279	0	0.00
28/01/2014	R211 On 08-May-14	129.99	Put	Bond Future	269	0	269	0	0.00
28/01/2014	R211 On 08-May-14	130.01	Put	Bond Future	289	0	289	0	0.00
28/01/2014	R212 On 06-February-14			Bond Future	129.80	129.8026	129.7979	129.8026	21,791.00
28/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	3192	3	3192	3	0.00
28/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	3212	3	3212	3	0.00
28/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	3202	3	3202	3	0.00
28/01/2014	R212 On 08-May-14			Bond Future	131.54	131.5443	131.5394	131.5443	0.00
28/01/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R212 On 08-May-14	132.01	Put	Bond Future	471	0	471	0	0.00
28/01/2014	R212 On 08-May-14	132.00	Put	Bond Future	461	0	461	0	0.00
28/01/2014	R212 On 08-May-14	131.99	Put	Bond Future	451	0	451	0	0.00
28/01/2014	R213 On 06-February-14			Bond Future	9.27	84.1583	9.2737	84.1583	21,540.00
28/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	1	0	1	0	0.00
28/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	1	0	1	0	0.00
28/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	7544	7	7544	7	0.00
28/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	7461	7	7461	7	0.00
28/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	7626	7	7626	7	0.00
28/01/2014	R213 On 08-May-14			Bond Future	9.38	81.7393	9.3804	81.7393	190.00
28/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	178	0	178	0	0.00
28/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	187	0	187	0	0.00
28/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	182	0	182	0	0.00
28/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	14033	14	14033	14	0.00
28/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	14118	14	14118	14	0.00
28/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	13947	14	13947	14	0.00
28/01/2014	R213 On 07-August-14			Bond Future	9.48	82.8890	9.4829	82.8890	0.00
28/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	2491	3	2491	3	0.00
28/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	2541	3	2541	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
28/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	2516	3	2516	3	0.00
28/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	7081	7	7081	7	0.00
28/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	7132	7	7132	7	0.00
28/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	7183	7	7183	7	0.00
28/01/2014	R213 On 06-November-14			Bond Future	9.58	80.5745	9.5831	80.5745	0.00
28/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	3018	3	3018	3	0.00
28/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	3068	3	3068	3	0.00
28/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	3043	3	3043	3	0.00
28/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	8330	8	8330	8	0.00
28/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	8280	8	8280	8	0.00
28/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	8381	8	8381	8	0.00
28/01/2014	R214 On 06-February-14			Bond Future	9.47	73.9334	9.4726	73.9334	5,455.00
28/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	85	0	85	0	0.00
28/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	91	0	91	0	0.00
28/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	79	0	79	0	0.00
28/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	3689	4	3689	4	0.00
28/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	3763	4	3763	4	0.00
28/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	3615	4	3615	4	0.00
28/01/2014	R214 On 08-May-14			Bond Future	9.57	71.6312	9.5705	71.6312	100.00
28/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	1680	2	1680	2	0.00
28/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	1657	2	1657	2	0.00
28/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	1704	2	1704	2	0.00
28/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	5936	6	5936	6	0.00
28/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	5992	6	5992	6	0.00
28/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	6048	6	6048	6	0.00
28/01/2014	R214 On 07-August-14			Bond Future	9.66	72.5453	9.6645	72.5453	0.00
28/01/2014	R214 On 07-August-14	9.54	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R214 On 07-August-14	9.56	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R214 On 07-August-14	9.55	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R214 On 07-August-14	9.56	Put	Bond Future	746	1	746	1	0.00
28/01/2014	R214 On 07-August-14	9.54	Put	Bond Future	890	1	890	1	0.00
28/01/2014	R214 On 07-August-14	9.55	Put	Bond Future	818	1	818	1	0.00
28/01/2014	R214 On 06-November-14			Bond Future	9.76	70.3328	9.7560	70.3328	0.00
28/01/2014	R214 On 06-November-14	9.64	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
28/01/2014	R214 On 06-November-14	9.65	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R214 On 06-November-14	9.66	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R214 On 06-November-14	9.65	Put	Bond Future	744	1	744	1	0.00
28/01/2014	R214 On 06-November-14	9.66	Put	Bond Future	673	1	673	1	0.00
28/01/2014	R214 On 06-November-14	9.64	Put	Bond Future	815	1	815	1	0.00
28/01/2014	R248 On 06-February-14			Bond Future	9.55	95.6557	9.5530	95.6557	12,135.00
28/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	4497	5	4497	5	0.00
28/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	4396	5	4396	5	0.00
28/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	4295	5	4295	5	0.00
28/01/2014	R248 On 08-May-14			Bond Future	9.65	92.5051	9.6546	92.5051	1,515.00
28/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	5835	6	5835	6	0.00
28/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	5734	6	5734	6	0.00
28/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	5938	6	5938	6	0.00
28/01/2014	R248 On 07-August-14			Bond Future	9.75	93.6846	9.7524	93.6846	0.00
28/01/2014	R248 On 07-August-14	9.65	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R248 On 07-August-14	9.64	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R248 On 07-August-14	9.66	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R248 On 07-August-14	9.66	Put	Bond Future	834	1	834	1	0.00
28/01/2014	R248 On 07-August-14	9.65	Put	Bond Future	926	1	926	1	0.00
28/01/2014	R248 On 07-August-14	9.64	Put	Bond Future	1017	1	1017	1	0.00
28/01/2014	R248 On 06-November-14			Bond Future	9.85	90.6475	9.8477	90.6475	0.00
28/01/2014	R248 On 06-November-14	9.72	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R248 On 06-November-14	9.74	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R248 On 06-November-14	9.73	Call	Bond Future	0	0	0	0	0.00
28/01/2014	R248 On 06-November-14	9.73	Put	Bond Future	1047	1	1047	1	0.00
28/01/2014	R248 On 06-November-14	9.74	Put	Bond Future	957	1	957	1	0.00
28/01/2014	R248 On 06-November-14	9.72	Put	Bond Future	1137	1	1137	1	0.00