



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For October 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	2025 On 07-November-13			Bond Future	109.51	109.4270	109.5092	109.4270	0.00
11/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
11/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
11/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
11/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1501	2	1501	2	0.00
11/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1491	2	1491	2	0.00
11/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1481	2	1481	2	0.00
11/10/2013	2037 On 07-November-13			Bond Future	8.86	97.7006	8.8560	97.7006	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	5046	4	5046	4	0.00
11/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	5220	4	5220	4	0.00
11/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	5133	4	5133	4	0.00
11/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
11/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
11/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
11/10/2013	2037 On 06-February-14			Bond Future	8.95	94.7291	8.9453	94.7291	0.00
11/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	3928	3	3928	3	0.00
11/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	4016	3	4016	3	0.00
11/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	3841	3	3841	3	0.00
11/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
11/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
11/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
11/10/2013	2037 On 08-May-14			Bond Future	9.04	96.0091	9.0358	96.0091	0.00
11/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	3167	2	3167	2	0.00
11/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	2992	2	2992	2	0.00
11/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	3080	2	3080	2	0.00
11/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
11/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
11/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
11/10/2013	2038 On 07-November-13			Bond Future	105.99	105.9587	105.9864	105.9587	18.00
11/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
11/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
11/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
11/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	4004	4	4004	4	0.00
11/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	4014	4	4014	4	0.00
11/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	4024	4	4024	4	0.00
11/10/2013	2050 On 07-November-13			Bond Future	110.31	110.5479	110.3105	110.5479	122.00
11/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	321	1	321	1	0.00
11/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	311	1	311	1	0.00
11/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	301	1	301	1	0.00
11/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
11/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
11/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	AL37 On 07-November-13			Index Future	414.54	412.3190	414.5350	412.3190	0.00
11/10/2013	AL37 On 06-February-14			Index Future	419.99	417.7430	419.9890	417.7430	0.00
11/10/2013	AL7T On 07-November-13			Index Future	492.17	488.5320	492.1700	488.5320	1.00
11/10/2013	AL7T On 06-February-14			Index Future	498.65	494.9580	498.6450	494.9580	0.00
11/10/2013	ALBI On 07-November-13			Index Future	441.55	438.1170	441.5510	438.1170	759.00
11/10/2013	ALBI On 06-February-14			Index Future	447.36	443.8800	447.3600	443.8800	73.00
11/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	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
11/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2013	EL28 On 07-November-13			Bond Future	110.80	110.9011	110.7961	110.9011	0.00
11/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	796	1	796	1	0.00
11/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	806	1	806	1	0.00
11/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	786	1	786	1	0.00
11/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
11/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
11/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
11/10/2013	ES33 On 07-November-13			Bond Future	9.33	83.9358	9.3319	83.9358	6,292.00
11/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
11/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
11/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
11/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	6997	8	6997	8	0.00
11/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6909	8	6909	8	0.00
11/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6821	8	6821	8	0.00
11/10/2013	ES33 On 06-February-14			Bond Future	9.44	85.0399	9.4420	85.0399	0.00
11/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	746	0	746	0	0.00
11/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	897	0	897	0	0.00
11/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	821	0	821	0	0.00
11/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
11/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
11/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
11/10/2013	GOVI On 07-November-13			GOVI	440.92	437.5330	440.9160	437.5330	128.00
11/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
11/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
11/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
11/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	50940	8	50940	8	0.00
11/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	50840	8	50840	8	0.00
11/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	50740	8	50740	8	0.00
11/10/2013	GOVI On 06-February-14			GOVI	446.72	443.2890	446.7160	443.2890	269.00
11/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	67260	3	67260	3	0.00
11/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	67060	3	67060	3	0.00

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11/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	67160	3	67160	3	0.00
11/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
11/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
11/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
11/10/2013	GOVI On 08-May-14			GOVI	452.75	449.2770	452.7510	449.2770	0.00
11/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	107410	7	107410	7	0.00
11/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	107510	7	107510	7	0.00
11/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	107610	7	107610	7	0.00
11/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
11/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
11/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
11/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/10/2013	IGOV On 07-November-13			Index Future	196.23	196.1920	196.2330	196.1920	1,166.00
11/10/2013	IGOV On 06-February-14			Index Future	198.84	198.7970	198.8390	198.7970	190.00
11/10/2013	ILBI On 07-November-13			Index Future	532.02	531.8230	532.0220	531.8230	0.00
11/10/2013	ILBI On 06-February-14			Index Future	539.20	538.9950	539.1960	538.9950	186.00
11/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
11/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/10/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	0.00
11/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.16	94.8300	5.1600	94.8300	4,100.00
11/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.20	94.8000	5.2000	94.8000	1,500.00
11/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.21	94.7700	5.2100	94.7700	1,000.00
11/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.30	94.6800	5.3000	94.6800	0.00
11/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.35	94.6300	5.3500	94.6300	400.00
11/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.68	94.2800	5.6800	94.2800	1,000.00
11/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.90	94.0300	5.9000	94.0300	0.00
11/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.14	93.7800	6.1400	93.7800	0.00
11/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.38	93.5300	6.3800	93.5300	250.00
11/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.63	93.2800	6.6300	93.2800	0.00
11/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.88	93.0400	6.8800	93.0400	0.00

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11/10/2013	R023 On 07-November-13			Bond Future	7.48	102.4837	7.4800	102.4837	12,954.00
11/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	6838	8	6838	8	0.00
11/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	6910	8	6910	8	0.00
11/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	6765	8	6765	8	0.00
11/10/2013	R023 On 06-February-14			Bond Future	7.57	103.8317	7.5665	103.8317	0.00
11/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	1826	1	1826	1	0.00
11/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	1889	1	1889	1	0.00
11/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	1762	1	1762	1	0.00
11/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
11/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
11/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
11/10/2013	R157 On 07-November-13			Bond Future	5.88	115.0142	5.8784	115.0142	29,470.00
11/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	130	0	130	0	0.00
11/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	125	0	125	0	0.00
11/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	135	0	135	0	0.00
11/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	652	1	652	1	0.00
11/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	666	1	666	1	0.00
11/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	639	1	639	1	0.00
11/10/2013	R157 On 06-February-14			Bond Future	5.99	116.5272	5.9868	116.5272	330.00
11/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	396	0	396	0	0.00
11/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	409	0	409	0	0.00
11/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	402	0	402	0	0.00
11/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	946	1	946	1	0.00
11/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	956	1	956	1	0.00
11/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	936	1	936	1	0.00
11/10/2013	R157 On 08-May-14			Bond Future	6.09	111.2926	6.0923	111.2926	0.00
11/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	292	0	292	0	0.00
11/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	289	0	289	0	0.00
11/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	285	0	285	0	0.00
11/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1507	2	1507	2	0.00
11/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1517	2	1517	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
11/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1497	2	1497	2	0.00
11/10/2013	R157 On 07-August-14			Bond Future	6.19	112.8503	6.1890	112.8503	0.00
11/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1184	1	1184	1	0.00
11/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1191	1	1191	1	0.00
11/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1199	1	1199	1	0.00
11/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	580	1	580	1	0.00
11/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	576	1	576	1	0.00
11/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	572	1	572	1	0.00
11/10/2013	R186 On 07-November-13			Bond Future	7.84	124.3509	7.8446	124.3509	57,206.00
11/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	6107	5	6107	5	0.00
11/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	3510	3	3510	3	0.00
11/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	8095	7	8095	7	0.00
11/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	19	0	19	0	1,000.00
11/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	10120	9	10120	9	0.00
11/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	4251	3	4251	3	0.00
11/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	4	0	4	0	5,290.00
11/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	3640	3	3640	3	0.00
11/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	2659	2	2659	2	1,000.00
11/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	3575	3	3575	3	0.00
11/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	80	0	80	0	1,030.00
11/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	1228	2	1228	2	0.00
11/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	229	0	229	0	4,000.00
11/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	810	1	810	1	0.00
11/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	567	1	567	1	0.00
11/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	10802	12	10802	12	0.00
11/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	13432	15	13432	15	0.00
11/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	785	1	785	1	0.00
11/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	25	0	25	0	1,200.00
11/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	761	1	761	1	0.00
11/10/2013	R186 On 06-February-14			Bond Future	7.93	120.6973	7.9282	120.6973	125.00
11/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	3188	3	3188	3	0.00
11/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	3149	3	3149	3	0.00
11/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	3228	3	3228	3	0.00
11/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	8487	8	8487	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
11/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	4822	6	4822	6	0.00
11/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	4769	6	4769	6	0.00
11/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1334	2	1334	2	250.00
11/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	4875	6	4875	6	0.00
11/10/2013	R186 On 08-May-14			Bond Future	8.01	122.3280	8.0118	122.3280	0.00
11/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	2166	2	2166	2	0.00
11/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	7641	7	7641	7	0.00
11/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	2190	2	2190	2	0.00
11/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	2142	2	2142	2	0.00
11/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	3315	3	3315	3	1,933.00
11/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3411	4	3411	4	1,933.00
11/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	10590	12	10590	12	0.00
11/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	10664	12	10664	12	0.00
11/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	10737	12	10737	12	0.00
11/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	7986	9	7986	9	0.00
11/10/2013	R186 On 07-August-14			Bond Future	8.09	118.7480	8.0917	118.7480	0.00
11/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	6979	6	6979	6	0.00
11/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	7072	6	7072	6	0.00
11/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	7026	6	7026	6	0.00
11/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	5233	6	5233	6	0.00
11/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	5195	6	5195	6	0.00
11/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	5272	6	5272	6	0.00
11/10/2013	R197 On 07-November-13			Bond Future	278.88	278.5889	278.8820	278.5889	2,049.00
11/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	1118	1	1118	1	0.00
11/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	1128	1	1128	1	0.00
11/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	1108	1	1108	1	0.00
11/10/2013	R201 On 07-November-13			Bond Future	4.87	107.4853	4.8684	107.4853	0.00
11/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	133	0	133	0	0.00
11/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	138	0	138	0	0.00
11/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	143	0	143	0	0.00
11/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	213	0	213	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
11/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	207	0	207	0	0.00
11/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	220	0	220	0	0.00
11/10/2013	R201 On 06-February-14			Bond Future	4.73	104.4914	4.7347	104.4914	0.00
11/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	574	1	574	1	0.00
11/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	586	1	586	1	0.00
11/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	580	1	580	1	0.00
11/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	141	0	141	0	0.00
11/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	139	0	139	0	0.00
11/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	143	0	143	0	0.00
11/10/2013	R201 On 08-May-14			Bond Future	4.43	105.9032	4.4345	105.9032	0.00
11/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	443	0	443	0	0.00
11/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	447	0	447	0	0.00
11/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	440	0	440	0	0.00
11/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	249	0	249	0	0.00
11/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	252	0	252	0	0.00
11/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	254	0	254	0	0.00
11/10/2013	R201 On 07-August-14			Bond Future	3.56	102.9753	3.5556	102.9753	0.00
11/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	697	1	697	1	0.00
11/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	703	1	703	1	0.00
11/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	700	1	700	1	0.00
11/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	68	0	68	0	0.00
11/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	67	0	67	0	0.00
11/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	66	0	66	0	0.00
11/10/2013	R202 On 07-November-13			Bond Future	205.58	205.5216	205.5751	205.5216	43,395.00
11/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	3425	3	3425	3	0.00
11/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	3435	3	3435	3	0.00
11/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	3415	3	3415	3	0.00
11/10/2013	R203 On 07-November-13			Bond Future	6.52	106.5897	6.5237	106.5897	19,710.00
11/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	75	0	75	0	0.00
11/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	83	0	83	0	0.00
11/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	79	0	79	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
11/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	104859	104	104859	104	0.00
11/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	15	0	15	0	15.00
11/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	1914	2	1914	2	0.00
11/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	1883	2	1883	2	0.00
11/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
11/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	1946	2	1946	2	0.00
11/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	2884	3	2884	3	0.00
11/10/2013	R203 On 06-February-14			Bond Future	6.63	107.9918	6.6261	107.9918	6.00
11/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	580	0	580	0	0.00
11/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1600	1	1600	1	13.00
11/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	600	0	600	0	0.00
11/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	411	0	411	0	16.00
11/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	590	0	590	0	0.00
11/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	2173	3	2173	3	0.00
11/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2635	3	2635	3	0.00
11/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	2150	3	2150	3	0.00
11/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	908	1	908	1	0.00
11/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	2127	2	2127	2	0.00
11/10/2013	R203 On 08-May-14			Bond Future	6.73	105.2898	6.7251	105.2898	0.00
11/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	487	0	487	0	0.00
11/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1727	1	1727	1	13.00
11/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	474	0	474	0	0.00
11/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	480	0	480	0	0.00
11/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2775	2	2775	2	16.00
11/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3512	4	3512	4	0.00
11/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	754	1	754	1	0.00
11/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3463	4	3463	4	0.00
11/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1379	2	1379	2	0.00
11/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3487	4	3487	4	0.00
11/10/2013	R203 On 07-August-14			Bond Future	6.82	106.7630	6.8189	106.7630	0.00
11/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2575	2	2575	2	0.00
11/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2558	2	2558	2	0.00
11/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2540	2	2540	2	0.00
11/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1822	2	1822	2	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1215	1	1215	1	0.00
11/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1205	1	1205	1	0.00
11/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1225	1	1225	1	0.00
11/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1763	2	1763	2	0.00
11/10/2013	R204 On 07-November-13			Bond Future	6.75	107.9181	6.7456	107.9181	31,288.00
11/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	200	0	200	0	0.00
11/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1529	1	1529	1	0.00
11/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	208	0	208	0	0.00
11/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	216	0	216	0	0.00
11/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	2190	3	2190	3	0.00
11/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	417	1	417	1	1,270.00
11/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	2154	3	2154	3	0.00
11/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	2227	3	2227	3	0.00
11/10/2013	R204 On 06-February-14			Bond Future	6.83	105.3076	6.8347	105.3076	0.00
11/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	960	1	960	1	0.00
11/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	989	1	989	1	0.00
11/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	974	1	974	1	0.00
11/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2845	3	2845	3	0.00
11/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2817	3	2817	3	0.00
11/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2789	3	2789	3	0.00
11/10/2013	R204 On 08-May-14			Bond Future	6.93	106.7304	6.9257	106.7304	0.00
11/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	888	1	888	1	0.00
11/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	878	1	878	1	0.00
11/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	899	1	899	1	0.00
11/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	4484	5	4484	5	0.00
11/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	4422	5	4422	5	0.00
11/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	4453	5	4453	5	0.00
11/10/2013	R204 On 07-August-14			Bond Future	7.01	104.1920	7.0122	104.1920	0.00
11/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3514	3	3514	3	0.00
11/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3469	3	3469	3	0.00
11/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3492	3	3492	3	0.00
11/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1866	2	1866	2	0.00
11/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1837	2	1837	2	0.00
11/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1851	2	1851	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
11/10/2013	R206 On 07-November-13			Bond Future	4.97	102.8395	4.9746	102.8395	0.00
11/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	13	0	13	0	0.00
11/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	13	0	13	0	0.00
11/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	13	0	13	0	0.00
11/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	135	0	135	0	0.00
11/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	134	0	134	0	0.00
11/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	132	0	132	0	0.00
11/10/2013	R207 On 07-November-13			Bond Future	7.08	102.5518	7.0810	102.5518	21,283.00
11/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	347	0	347	0	0.00
11/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	335	0	335	0	0.00
11/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	324	0	324	0	0.00
11/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	2246	3	2246	3	0.00
11/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	2207	3	2207	3	0.00
11/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	2286	3	2286	3	0.00
11/10/2013	R207 On 06-February-14			Bond Future	7.17	100.2617	7.1724	100.2617	0.00
11/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	1052	1	1052	1	0.00
11/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	1067	1	1067	1	0.00
11/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	1036	1	1036	1	0.00
11/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	3582	4	3582	4	0.00
11/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	3616	4	3616	4	0.00
11/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	3549	4	3549	4	0.00
11/10/2013	R207 On 08-May-14			Bond Future	7.27	101.6164	7.2682	101.6164	0.00
11/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	943	1	943	1	0.00
11/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	954	1	954	1	0.00
11/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	933	1	933	1	0.00
11/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	5988	6	5988	6	0.00
11/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	6026	7	6026	7	0.00
11/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	5950	6	5950	6	0.00
11/10/2013	R207 On 07-August-14			Bond Future	7.36	99.3975	7.3607	99.3975	0.00
11/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3979	4	3979	4	0.00
11/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	4030	4	4030	4	0.00
11/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	4004	4	4004	4	0.00
11/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2527	3	2527	3	0.00
11/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2545	3	2545	3	0.00

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11/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2509	3	2509	3	0.00
11/10/2013	R208 On 07-November-13			Bond Future	7.23	97.4010	7.2299	97.4010	10,564.00
11/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	268	0	268	0	0.00
11/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1970	2	1970	2	0.00
11/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	258	0	258	0	0.00
11/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	279	0	279	0	0.00
11/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	486	1	486	1	1,520.00
11/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	2738	3	2738	3	0.00
11/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	2644	3	2644	3	0.00
11/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	2691	3	2691	3	0.00
11/10/2013	R208 On 06-February-14			Bond Future	7.32	98.6823	7.3165	98.6823	0.00
11/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	1041	1	1041	1	0.00
11/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	1057	1	1057	1	0.00
11/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	1074	1	1074	1	0.00
11/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	4123	5	4123	5	0.00
11/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	4163	5	4163	5	0.00
11/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	4203	5	4203	5	0.00
11/10/2013	R208 On 08-May-14			Bond Future	7.40	96.6190	7.4021	96.6190	0.00
11/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	903	1	903	1	0.00
11/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	926	1	926	1	0.00
11/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	915	1	915	1	0.00
11/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	6911	7	6911	7	0.00
11/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	6821	7	6821	7	0.00
11/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	6866	7	6866	7	0.00
11/10/2013	R208 On 07-August-14			Bond Future	7.48	97.9709	7.4839	97.9709	0.00
11/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	4305	4	4305	4	0.00
11/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	4277	4	4277	4	0.00
11/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	4334	4	4334	4	0.00
11/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2730	3	2730	3	0.00
11/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2709	3	2709	3	0.00
11/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2750	3	2750	3	0.00
11/10/2013	R209 On 07-November-13			Bond Future	8.67	76.0007	8.6736	76.0007	19,784.00
11/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	5653	5	5653	5	0.00
11/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1618	1	1618	1	0.00

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11/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	2202	2	2202	2	0.00
11/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	2248	2	2248	2	0.00
11/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	2294	2	2294	2	0.00
11/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	4712	4	4712	4	0.00
11/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	6296	5	6296	5	0.00
11/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	7595	7	7595	7	0.00
11/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	195	0	195	0	5,000.00
11/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	1284	2	1284	2	0.00
11/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	1806	2	1806	2	4,700.00
11/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	1219	2	1219	2	0.00
11/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	329	1	329	1	1,000.00
11/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	61	0	61	0	1,520.00
11/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	1251	2	1251	2	0.00
11/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	134	0	134	0	980.00
11/10/2013	R209 On 06-February-14			Bond Future	8.75	77.0005	8.7545	77.0005	0.00
11/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2920	3	2920	3	0.00
11/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2987	3	2987	3	0.00
11/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2953	3	2953	3	0.00
11/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	4631	5	4631	5	0.00
11/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	4584	5	4584	5	0.00
11/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	4536	5	4536	5	0.00
11/10/2013	R209 On 08-May-14			Bond Future	8.83	74.8959	8.8341	74.8959	0.00
11/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1993	2	1993	2	0.00
11/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1972	2	1972	2	0.00
11/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1951	2	1951	2	0.00
11/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	10210	11	10210	11	0.00
11/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	10280	11	10280	11	0.00
11/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	10141	11	10141	11	0.00
11/10/2013	R209 On 07-August-14			Bond Future	8.91	75.9440	8.9106	75.9440	0.00
11/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	6342	6	6342	6	0.00
11/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	6381	6	6381	6	0.00
11/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	6304	6	6304	6	0.00
11/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5256	6	5256	6	0.00
11/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5328	6	5328	6	0.00

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11/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5292	6	5292	6	0.00
11/10/2013	R210 On 07-November-13			Bond Future	158.20	157.5854	158.1987	157.5854	1,449.00
11/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	1791	2	1791	2	0.00
11/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	1801	2	1801	2	0.00
11/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	1811	2	1811	2	0.00
11/10/2013	R211 On 07-November-13			Bond Future	128.60	128.5777	128.6040	128.5777	522.00
11/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1396	1	1396	1	0.00
11/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1406	1	1406	1	0.00
11/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1386	1	1386	1	0.00
11/10/2013	R212 On 07-November-13			Bond Future	131.19	131.1541	131.1853	131.1541	21,791.00
11/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	1815	2	1815	2	0.00
11/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	1825	2	1825	2	0.00
11/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	1805	2	1805	2	0.00
11/10/2013	R213 On 07-November-13			Bond Future	8.48	87.0654	8.4804	87.0654	19,468.00
11/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	2290	2	2290	2	0.00
11/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	2243	2	2243	2	0.00
11/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	2197	2	2197	2	0.00
11/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	1281	2	1281	2	0.00
11/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	1248	2	1248	2	0.00
11/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	1314	2	1314	2	0.00
11/10/2013	R213 On 06-February-14			Bond Future	8.57	88.2107	8.5676	88.2107	0.00
11/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2844	2	2844	2	0.00
11/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2877	2	2877	2	0.00
11/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2910	2	2910	2	0.00
11/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	5049	6	5049	6	0.00

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11/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	4999	6	4999	6	0.00
11/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	5099	6	5099	6	0.00
11/10/2013	R213 On 08-May-14			Bond Future	8.65	85.8641	8.6500	85.8641	0.00
11/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1987	2	1987	2	0.00
11/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	2029	2	2029	2	0.00
11/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	2008	2	2008	2	0.00
11/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	10397	11	10397	11	0.00
11/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	10465	11	10465	11	0.00
11/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	10328	11	10328	11	0.00
11/10/2013	R213 On 07-August-14			Bond Future	8.73	87.0655	8.7304	87.0655	0.00
11/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	6378	6	6378	6	0.00
11/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	6455	6	6455	6	0.00
11/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	6416	6	6416	6	0.00
11/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5463	6	5463	6	0.00
11/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5500	6	5500	6	0.00
11/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5538	6	5538	6	0.00
11/10/2013	R214 On 07-November-13			Bond Future	8.85	76.2145	8.8546	76.2145	2,427.00
11/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	41	0	41	0	0.00
11/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	38	0	38	0	0.00
11/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	36	0	36	0	0.00
11/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	9532	11	9532	11	0.00
11/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	9435	10	9435	10	0.00
11/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	9629	11	9629	11	0.00
11/10/2013	R214 On 06-February-14			Bond Future	8.94	77.2171	8.9391	77.2171	0.00
11/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	4274	4	4274	4	0.00
11/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	4234	4	4234	4	0.00
11/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	4194	4	4194	4	0.00
11/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3747	4	3747	4	0.00
11/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	3787	4	3787	4	0.00
11/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3708	4	3708	4	0.00
11/10/2013	R248 On 07-November-13			Bond Future	8.91	98.7678	8.9102	98.7678	10,220.00
11/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
11/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00

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11/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	12228	13	12228	13	0.00
11/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	12357	14	12357	14	0.00
11/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	12487	14	12487	14	0.00
11/10/2013	R248 On 06-February-14			Bond Future	9.00	100.0670	8.9967	100.0670	0.00
11/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	1156	0	1156	0	0.00
11/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	954	0	954	0	0.00
11/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	1055	0	1055	0	0.00
11/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
11/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
11/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00