



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
14/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	2025 On 07-November-13			Bond Future	109.54	109.5092	109.5365	109.5092	0.00
14/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
14/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
14/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
14/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1474	2	1474	2	0.00
14/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1464	1	1464	1	0.00
14/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1454	1	1454	1	0.00
14/10/2013	2037 On 07-November-13			Bond Future	8.95	98.8974	8.9458	98.8974	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
14/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	4198	5	4198	5	0.00
14/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	4372	5	4372	5	0.00
14/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	4285	5	4285	5	0.00
14/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 06-February-14			Bond Future	9.04	95.9418	9.0379	95.9418	0.00
14/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	3069	4	3069	4	0.00
14/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	3156	4	3156	4	0.00
14/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	2981	4	2981	4	0.00
14/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 08-May-14			Bond Future	9.13	97.2382	9.1315	97.2382	0.00
14/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	2294	3	2294	3	0.00
14/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	2120	3	2120	3	0.00
14/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	2207	3	2207	3	0.00
14/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2038 On 07-November-13			Bond Future	106.01	105.9864	106.0142	105.9864	18.00
14/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
14/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
14/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
14/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	3976	4	3976	4	0.00
14/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	3986	4	3986	4	0.00
14/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	3996	4	3996	4	0.00
14/10/2013	2050 On 07-November-13			Bond Future	110.34	110.3105	110.3397	110.3105	122.00
14/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	350	0	350	0	0.00
14/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	340	0	340	0	0.00
14/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	330	0	330	0	0.00
14/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
14/10/2013	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
14/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	AL37 On 07-November-13			Index Future	413.57	414.5350	413.5700	414.5350	0.00
14/10/2013	AL37 On 06-February-14			Index Future	419.01	419.9890	419.0110	419.9890	0.00
14/10/2013	AL7T On 07-November-13			Index Future	490.19	492.1700	490.1910	492.1700	1.00
14/10/2013	AL7T On 06-February-14			Index Future	496.64	498.6450	496.6400	498.6450	0.00
14/10/2013	ALBI On 07-November-13			Index Future	439.36	441.5510	439.3640	441.5510	759.00
14/10/2013	ALBI On 06-February-14			Index Future	445.14	447.3600	445.1440	447.3600	73.00
14/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	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
14/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	EL28 On 07-November-13			Bond Future	110.83	110.7961	110.8259	110.7961	0.00
14/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	826	1	826	1	0.00
14/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	836	1	836	1	0.00
14/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	816	1	816	1	0.00
14/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
14/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
14/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
14/10/2013	ES33 On 07-November-13			Bond Future	9.43	84.7668	9.4266	84.7668	6,292.00
14/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
14/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
14/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
14/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7732	7	7732	7	0.00
14/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7644	7	7644	7	0.00
14/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7556	7	7556	7	0.00
14/10/2013	ES33 On 06-February-14			Bond Future	9.54	85.8821	9.5398	85.8821	0.00
14/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	2	1	2	1	0.00
14/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	152	1	152	1	0.00
14/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	77	1	77	1	0.00
14/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
14/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
14/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
14/10/2013	GOVI On 07-November-13			GOVI	438.80	440.9160	438.8010	440.9160	131.00
14/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
14/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
14/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
14/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	72090	5	72090	5	0.00
14/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	71990	5	71990	5	0.00
14/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	71890	5	71890	5	0.00
14/10/2013	GOVI On 06-February-14			GOVI	444.57	446.7160	444.5740	446.7160	269.00
14/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	45840	7	45840	7	0.00
14/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	45640	7	45640	7	0.00

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14/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	45740	7	45740	7	0.00
14/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
14/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
14/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
14/10/2013	GOVI On 08-May-14			GOVI	450.57	452.7510	450.5720	452.7510	0.00
14/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	85620	11	85620	11	0.00
14/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	85720	11	85720	11	0.00
14/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	85820	11	85820	11	0.00
14/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
14/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
14/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
14/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/10/2013	IGOV On 07-November-13			Index Future	196.51	196.2330	196.5090	196.2330	1,166.00
14/10/2013	IGOV On 06-February-14			Index Future	199.12	198.8390	199.1180	198.8390	190.00
14/10/2013	ILBI On 07-November-13			Index Future	532.49	532.0220	532.4920	532.0220	0.00
14/10/2013	ILBI On 06-February-14			Index Future	539.67	539.1960	539.6710	539.1960	186.00
14/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
14/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/10/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	0.00
14/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8400	5.1500	94.8400	4,100.00
14/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.19	94.8000	5.1900	94.8000	1,500.00
14/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.21	94.7900	5.2100	94.7900	1,000.00
14/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.31	94.7000	5.3100	94.7000	0.00
14/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.35	94.6500	5.3500	94.6500	400.00
14/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.68	94.3200	5.6800	94.3200	1,000.00
14/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.90	94.1000	5.9000	94.1000	0.00
14/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.16	93.8600	6.1600	93.8600	0.00
14/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.41	93.6200	6.4100	93.6200	250.00
14/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.66	93.3700	6.6600	93.3700	1,000.00
14/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.91	93.1200	6.9100	93.1200	0.00

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14/10/2013	R023 On 07-November-13			Bond Future	7.55	103.3318	7.5499	103.3318	12,954.00
14/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	7304	7	7304	7	0.00
14/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	7376	7	7376	7	0.00
14/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	7231	7	7231	7	0.00
14/10/2013	R023 On 06-February-14			Bond Future	7.64	104.6913	7.6392	104.6913	0.00
14/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	1353	2	1353	2	0.00
14/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	1417	2	1417	2	0.00
14/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	1290	2	1290	2	0.00
14/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
14/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
14/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
14/10/2013	R157 On 07-November-13			Bond Future	5.92	115.2506	5.9243	115.2506	27,693.00
14/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	95	0	95	0	0.00
14/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	91	0	91	0	0.00
14/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	99	0	99	0	0.00
14/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	703	1	703	1	0.00
14/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	718	1	718	1	0.00
14/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	688	1	688	1	0.00
14/10/2013	R157 On 06-February-14			Bond Future	6.04	116.7668	6.0409	116.7668	606.00
14/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	358	0	358	0	0.00
14/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	369	0	369	0	0.00
14/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	364	0	364	0	0.00
14/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	994	1	994	1	0.00
14/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	1005	1	1005	1	0.00
14/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	984	1	984	1	0.00
14/10/2013	R157 On 08-May-14			Bond Future	6.16	111.5354	6.1587	111.5354	0.00
14/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	265	0	265	0	0.00
14/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	262	0	262	0	0.00
14/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	259	0	259	0	0.00
14/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1570	2	1570	2	0.00
14/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1581	2	1581	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
14/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1560	1	1560	1	0.00
14/10/2013	R157 On 07-August-14			Bond Future	6.27	113.0964	6.2704	113.0964	0.00
14/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1126	1	1126	1	0.00
14/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1133	1	1133	1	0.00
14/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1140	1	1140	1	0.00
14/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	611	1	611	1	0.00
14/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	607	1	607	1	0.00
14/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	603	1	603	1	0.00
14/10/2013	R186 On 07-November-13			Bond Future	7.94	125.6168	7.9397	125.6168	57,206.00
14/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	5275	6	5275	6	0.00
14/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	2804	4	2804	4	0.00
14/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	7230	8	7230	8	0.00
14/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	6	0	6	0	1,000.00
14/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	9245	10	9245	10	0.00
14/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	3494	4	3494	4	0.00
14/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	1	0	1	0	5,290.00
14/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	2924	4	2924	4	0.00
14/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	2035	3	2035	3	1,000.00
14/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	2864	4	2864	4	0.00
14/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	94	0	94	0	1,030.00
14/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	1482	1	1482	1	0.00
14/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	275	0	275	0	4,000.00
14/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	982	1	982	1	0.00
14/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	688	1	688	1	0.00
14/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	11667	11	11667	11	0.00
14/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	14307	13	14307	13	0.00
14/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	952	1	952	1	0.00
14/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	28	0	28	0	1,200.00
14/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	923	1	923	1	0.00
14/10/2013	R186 On 06-February-14			Bond Future	8.03	121.9800	8.0266	121.9800	125.00
14/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2755	3	2755	3	0.00
14/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2718	3	2718	3	0.00
14/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2791	3	2791	3	0.00
14/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	7765	8	7765	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
14/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	5278	5	5278	5	0.00
14/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	5222	5	5222	5	0.00
14/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1501	1	1501	1	250.00
14/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	5335	5	5335	5	0.00
14/10/2013	R186 On 08-May-14			Bond Future	8.11	123.6280	8.1140	123.6280	0.00
14/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1891	2	1891	2	0.00
14/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	7032	8	7032	8	0.00
14/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1913	2	1913	2	0.00
14/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1870	2	1870	2	0.00
14/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2946	3	2946	3	1,933.00
14/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3705	3	3705	3	1,933.00
14/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	11217	11	11217	11	0.00
14/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	11292	11	11292	11	0.00
14/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	11368	11	11368	11	0.00
14/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	8520	8	8520	8	0.00
14/10/2013	R186 On 07-August-14			Bond Future	8.20	120.0660	8.1974	120.0660	0.00
14/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	6439	7	6439	7	0.00
14/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	6528	7	6528	7	0.00
14/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	6483	7	6483	7	0.00
14/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	5605	5	5605	5	0.00
14/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	5565	5	5565	5	0.00
14/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	5646	5	5646	5	0.00
14/10/2013	R197 On 07-November-13			Bond Future	278.95	278.8820	278.9502	278.8820	2,049.00
14/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	1050	1	1050	1	0.00
14/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	1060	1	1060	1	0.00
14/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	1040	1	1040	1	0.00
14/10/2013	R201 On 07-November-13			Bond Future	4.91	107.5666	4.9067	107.5666	0.00
14/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	107	0	107	0	0.00
14/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	111	0	111	0	0.00
14/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	116	0	116	0	0.00
14/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	229	0	229	0	0.00

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14/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	222	0	222	0	0.00
14/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	235	0	235	0	0.00
14/10/2013	R201 On 06-February-14			Bond Future	4.78	104.5739	4.7846	104.5739	0.00
14/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	540	1	540	1	0.00
14/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	552	1	552	1	0.00
14/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	546	1	546	1	0.00
14/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	150	0	150	0	0.00
14/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	148	0	148	0	0.00
14/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	152	0	152	0	0.00
14/10/2013	R201 On 08-May-14			Bond Future	4.51	105.9867	4.5082	105.9867	0.00
14/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	415	0	415	0	0.00
14/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	419	0	419	0	0.00
14/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	411	0	411	0	0.00
14/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	266	0	266	0	0.00
14/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	268	0	268	0	0.00
14/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	271	0	271	0	0.00
14/10/2013	R201 On 07-August-14			Bond Future	3.68	103.0598	3.6764	103.0598	0.00
14/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	660	1	660	1	0.00
14/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	666	1	666	1	0.00
14/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	663	1	663	1	0.00
14/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	75	0	75	0	0.00
14/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	74	0	74	0	0.00
14/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	73	0	73	0	0.00
14/10/2013	R202 On 07-November-13			Bond Future	205.63	205.5751	205.6289	205.5751	43,395.00
14/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	3371	3	3371	3	0.00
14/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	3381	3	3381	3	0.00
14/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	3361	3	3361	3	0.00
14/10/2013	R203 On 07-November-13			Bond Future	6.58	107.0886	6.5788	107.0886	19,710.00
14/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	44	0	44	0	0.00
14/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	50	0	50	0	0.00
14/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	47	0	47	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
14/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	104668	105	104668	105	0.00
14/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	7	0	7	0	15.00
14/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	2073	2	2073	2	0.00
14/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	2041	2	2041	2	0.00
14/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
14/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	2106	2	2106	2	0.00
14/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	3067	3	3067	3	0.00
14/10/2013	R203 On 06-February-14			Bond Future	6.69	108.4975	6.6858	108.4975	6.00
14/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	510	1	510	1	0.00
14/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1471	2	1471	2	13.00
14/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	529	1	529	1	0.00
14/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	356	0	356	0	16.00
14/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	519	1	519	1	0.00
14/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	2297	2	2297	2	0.00
14/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2773	3	2773	3	0.00
14/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	2273	2	2273	2	0.00
14/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	973	1	973	1	0.00
14/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	2249	2	2249	2	0.00
14/10/2013	R203 On 08-May-14			Bond Future	6.79	105.8022	6.7904	105.8022	0.00
14/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	436	0	436	0	0.00
14/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1610	2	1610	2	13.00
14/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	424	0	424	0	0.00
14/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	430	0	430	0	0.00
14/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2627	3	2627	3	16.00
14/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3660	4	3660	4	0.00
14/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	804	1	804	1	0.00
14/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3609	3	3609	3	0.00
14/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1460	1	1460	1	0.00
14/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3635	3	3635	3	0.00
14/10/2013	R203 On 07-August-14			Bond Future	6.89	107.2825	6.8897	107.2825	0.00
14/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2444	3	2444	3	0.00
14/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2426	3	2426	3	0.00
14/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2409	3	2409	3	0.00
14/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1713	2	1713	2	30.00

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14/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1282	1	1282	1	0.00
14/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1272	1	1272	1	0.00
14/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1293	1	1293	1	0.00
14/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1853	2	1853	2	0.00
14/10/2013	R204 On 07-November-13			Bond Future	6.80	108.4803	6.8005	108.4803	31,288.00
14/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	134	0	134	0	0.00
14/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1319	2	1319	2	0.00
14/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	140	0	140	0	0.00
14/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	146	0	146	0	0.00
14/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	2364	2	2364	2	0.00
14/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	449	0	449	0	1,270.00
14/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	2325	2	2325	2	0.00
14/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	2403	2	2403	2	0.00
14/10/2013	R204 On 06-February-14			Bond Future	6.89	105.8775	6.8932	105.8775	0.00
14/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	859	1	859	1	0.00
14/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	886	1	886	1	0.00
14/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	873	1	873	1	0.00
14/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2989	3	2989	3	0.00
14/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2960	3	2960	3	0.00
14/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2931	3	2931	3	0.00
14/10/2013	R204 On 08-May-14			Bond Future	6.99	107.3079	6.9884	107.3079	0.00
14/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	810	1	810	1	0.00
14/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	800	1	800	1	0.00
14/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	820	1	820	1	0.00
14/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	4656	4	4656	4	0.00
14/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	4592	4	4592	4	0.00
14/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	4624	4	4624	4	0.00
14/10/2013	R204 On 07-August-14			Bond Future	7.08	104.7774	7.0788	104.7774	0.00
14/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3349	4	3349	4	0.00
14/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3305	3	3305	3	0.00
14/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3327	3	3327	3	0.00
14/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1953	2	1953	2	0.00
14/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1923	2	1923	2	0.00
14/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1938	2	1938	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
14/10/2013	R206 On 07-November-13			Bond Future	5.08	102.8528	5.0827	102.8528	0.00
14/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	8	0	8	0	0.00
14/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	8	0	8	0	0.00
14/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	8	0	8	0	0.00
14/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	150	0	150	0	0.00
14/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	148	0	148	0	0.00
14/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	147	0	147	0	0.00
14/10/2013	R207 On 07-November-13			Bond Future	7.15	103.1835	7.1459	103.1835	21,283.00
14/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	238	0	238	0	0.00
14/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	229	0	229	0	0.00
14/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	220	0	220	0	0.00
14/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	2461	2	2461	2	0.00
14/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	2419	2	2419	2	0.00
14/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	2503	2	2503	2	0.00
14/10/2013	R207 On 06-February-14			Bond Future	7.24	100.9019	7.2409	100.9019	0.00
14/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	927	1	927	1	0.00
14/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	942	1	942	1	0.00
14/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	913	1	913	1	0.00
14/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	3784	4	3784	4	0.00
14/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	3819	4	3819	4	0.00
14/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	3749	4	3749	4	0.00
14/10/2013	R207 On 08-May-14			Bond Future	7.34	102.2651	7.3408	102.2651	0.00
14/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	851	1	851	1	0.00
14/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	861	1	861	1	0.00
14/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	841	1	841	1	0.00
14/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	6227	6	6227	6	0.00
14/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	6265	6	6265	6	0.00
14/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	6188	6	6188	6	0.00
14/10/2013	R207 On 07-August-14			Bond Future	7.44	100.0552	7.4371	100.0552	0.00
14/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3770	4	3770	4	0.00
14/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3818	4	3818	4	0.00
14/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3794	4	3794	4	0.00
14/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2652	3	2652	3	0.00
14/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2671	3	2671	3	0.00

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14/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2633	3	2633	3	0.00
14/10/2013	R208 On 07-November-13			Bond Future	7.30	98.0781	7.2999	98.0781	10,578.00
14/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	169	0	169	0	0.00
14/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1647	2	1647	2	0.00
14/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	162	0	162	0	0.00
14/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	177	0	177	0	0.00
14/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	550	0	550	0	1,520.00
14/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	3029	3	3029	3	0.00
14/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	2930	3	2930	3	0.00
14/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	2979	3	2979	3	0.00
14/10/2013	R208 On 06-February-14			Bond Future	7.39	99.3684	7.3896	99.3684	0.00
14/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	904	1	904	1	0.00
14/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	919	1	919	1	0.00
14/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	934	1	934	1	0.00
14/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	4376	4	4376	4	0.00
14/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	4417	4	4417	4	0.00
14/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	4458	4	4458	4	0.00
14/10/2013	R208 On 08-May-14			Bond Future	7.48	97.3143	7.4790	97.3143	0.00
14/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	803	1	803	1	0.00
14/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	823	1	823	1	0.00
14/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	813	1	813	1	0.00
14/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	7209	7	7209	7	0.00
14/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	7118	7	7118	7	0.00
14/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	7163	7	7163	7	0.00
14/10/2013	R208 On 07-August-14			Bond Future	7.56	98.6758	7.5642	98.6758	0.00
14/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	4054	4	4054	4	0.00
14/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	4026	4	4026	4	0.00
14/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	4082	4	4082	4	0.00
14/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2882	3	2882	3	0.00
14/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2860	3	2860	3	0.00
14/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2903	3	2903	3	0.00
14/10/2013	R209 On 07-November-13			Bond Future	8.77	76.9618	8.7685	76.9618	19,784.00
14/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1179	2	1179	2	0.00
14/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1684	2	1684	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
14/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	4936	6	4936	6	0.00
14/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1724	2	1724	2	0.00
14/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1765	2	1765	2	0.00
14/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	4021	5	4021	5	0.00
14/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5567	6	5567	6	0.00
14/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6853	8	6853	8	0.00
14/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	227	0	227	0	5,000.00
14/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	1515	1	1515	1	0.00
14/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	2117	2	2117	2	4,700.00
14/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	1441	1	1441	1	0.00
14/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	388	0	388	0	1,000.00
14/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	68	0	68	0	1,520.00
14/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	1478	1	1478	1	0.00
14/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	155	0	155	0	980.00
14/10/2013	R209 On 06-February-14			Bond Future	8.85	77.9744	8.8521	77.9744	0.00
14/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2544	3	2544	3	0.00
14/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2606	3	2606	3	0.00
14/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2575	3	2575	3	0.00
14/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	5015	5	5015	5	0.00
14/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	4965	5	4965	5	0.00
14/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	4915	5	4915	5	0.00
14/10/2013	R209 On 08-May-14			Bond Future	8.93	75.8829	8.9347	75.8829	0.00
14/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1752	2	1752	2	0.00
14/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1733	2	1733	2	0.00
14/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1714	2	1714	2	0.00
14/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	10742	10	10742	10	0.00
14/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	10814	10	10814	10	0.00
14/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	10671	10	10671	10	0.00
14/10/2013	R209 On 07-August-14			Bond Future	9.01	76.9446	9.0140	76.9446	0.00
14/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5879	6	5879	6	0.00
14/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5916	6	5916	6	0.00
14/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5842	6	5842	6	0.00
14/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5573	5	5573	5	0.00
14/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5648	5	5648	5	0.00

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14/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5610	5	5610	5	0.00
14/10/2013	R210 On 07-November-13			Bond Future	158.24	158.1987	158.2390	158.1987	1,449.00
14/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	1751	2	1751	2	0.00
14/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	1761	2	1761	2	0.00
14/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	1771	2	1771	2	0.00
14/10/2013	R211 On 07-November-13			Bond Future	128.63	128.6040	128.6305	128.6040	522.00
14/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1370	1	1370	1	0.00
14/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1380	1	1380	1	0.00
14/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1360	1	1360	1	0.00
14/10/2013	R212 On 07-November-13			Bond Future	131.22	131.1853	131.2169	131.1853	21,791.00
14/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	1783	2	1783	2	0.00
14/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	1793	2	1793	2	0.00
14/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	1773	2	1773	2	0.00
14/10/2013	R213 On 07-November-13			Bond Future	8.58	88.0872	8.5803	88.0872	19,468.00
14/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1735	2	1735	2	0.00
14/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1694	2	1694	2	0.00
14/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1653	2	1653	2	0.00
14/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	1536	1	1536	1	0.00
14/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	1497	1	1497	1	0.00
14/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	1575	1	1575	1	0.00
14/10/2013	R213 On 06-February-14			Bond Future	8.67	89.2461	8.6706	89.2461	0.00
14/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2461	3	2461	3	0.00
14/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2491	3	2491	3	0.00
14/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2521	3	2521	3	0.00
14/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	5478	5	5478	5	0.00

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14/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	5426	5	5426	5	0.00
14/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	5531	5	5531	5	0.00
14/10/2013	R213 On 08-May-14			Bond Future	8.76	86.9135	8.7563	86.9135	0.00
14/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1736	2	1736	2	0.00
14/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1775	2	1775	2	0.00
14/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1755	2	1755	2	0.00
14/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	10972	10	10972	10	0.00
14/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	11043	10	11043	10	0.00
14/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	10902	10	10902	10	0.00
14/10/2013	R213 On 07-August-14			Bond Future	8.84	88.1294	8.8398	88.1294	0.00
14/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5892	6	5892	6	0.00
14/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5965	6	5965	6	0.00
14/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5928	6	5928	6	0.00
14/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5811	5	5811	5	0.00
14/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5850	6	5850	6	0.00
14/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5890	6	5890	6	0.00
14/10/2013	R214 On 07-November-13			Bond Future	8.95	77.1998	8.9545	77.1998	2,427.00
14/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	16	0	16	0	0.00
14/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	15	0	15	0	0.00
14/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	14	0	14	0	0.00
14/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	10317	10	10317	10	0.00
14/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	10219	9	10219	9	0.00
14/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	10415	10	10415	10	0.00
14/10/2013	R214 On 06-February-14			Bond Future	9.04	78.2154	9.0420	78.2154	0.00
14/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	3788	4	3788	4	0.00
14/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	3750	4	3750	4	0.00
14/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3713	4	3713	4	0.00
14/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	4083	4	4083	4	0.00
14/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	4125	4	4125	4	0.00
14/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	4041	4	4041	4	0.00
14/10/2013	R248 On 07-November-13			Bond Future	9.01	100.0344	9.0101	100.0344	10,220.00
14/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00

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14/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	13268	12	13268	12	0.00
14/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	13397	12	13397	12	0.00
14/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	13526	12	13526	12	0.00
14/10/2013	R248 On 06-February-14			Bond Future	9.10	101.3505	9.0998	101.3505	0.00
14/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	103	1	103	1	0.00
14/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	1	0	1	0.00
14/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	2	1	2	1	0.00
14/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	99	0	99	0	0.00
14/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
14/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00