



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For November 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	2025 On 06-February-14			Bond Future	110.15	110.3689	110.1476	110.3689	0.00
14/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
14/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
14/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
14/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	852	1	852	1	0.00
14/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	842	1	842	1	0.00
14/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	862	1	862	1	0.00
14/11/2013	2037 On 06-February-14			Bond Future	9.20	93.6404	9.2005	93.6404	1,652.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	1678	2	1678	2	0.00
14/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	1590	2	1590	2	0.00
14/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	1503	2	1503	2	0.00
14/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
14/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
14/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
14/11/2013	2037 On 08-May-14			Bond Future	9.30	94.8741	9.3026	94.8741	0.00
14/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	766	1	766	1	0.00
14/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	591	1	591	1	0.00
14/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	679	1	679	1	0.00
14/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
14/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
14/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
14/11/2013	2037 On 07-August-14			Bond Future	9.40	91.9392	9.4013	91.9392	0.00
14/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
14/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
14/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
14/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	3216	3	3216	3	0.00
14/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	3124	3	3124	3	0.00
14/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	3033	3	3033	3	0.00
14/11/2013	2038 On 06-February-14			Bond Future	106.45	106.4439	106.4456	106.4439	24.00
14/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
14/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
14/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
14/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	554	1	554	1	0.00
14/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	564	1	564	1	0.00
14/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	544	1	544	1	0.00
14/11/2013	2050 On 06-February-14			Bond Future	111.46	111.4550	111.4569	111.4550	472.00
14/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1457	1	1457	1	0.00
14/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1447	1	1447	1	0.00
14/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1467	1	1467	1	0.00
14/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
14/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
14/11/2013	2050 On 06-February-14	110.01	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
14/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	AL37 On 06-February-14			Index Future	413.15	412.9690	413.1500	412.9690	0.00
14/11/2013	AL37 On 08-May-14			Index Future	418.59	418.4090	418.5930	418.4090	0.00
14/11/2013	AL7T On 06-February-14			Index Future	486.53	486.2100	486.5300	486.2100	1.00
14/11/2013	AL7T On 08-May-14			Index Future	492.94	492.6160	492.9410	492.6160	0.00
14/11/2013	ALBI On 06-February-14			Index Future	437.94	437.8330	437.9440	437.8330	785.00
14/11/2013	ALBI On 08-May-14			Index Future	443.71	443.6010	443.7140	443.6010	85.00
14/11/2013	ALBI On 07-August-14			Index Future	449.90	449.7830	449.8970	449.7830	0.00
14/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	C214 On 28-February-41			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
14/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2013	EL28 On 06-February-14			Bond Future	113.05	113.0480	113.0502	113.0480	0.00
14/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2060	2	2060	2	0.00
14/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2040	2	2040	2	0.00
14/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2050	2	2050	2	0.00
14/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
14/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
14/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
14/11/2013	ES33 On 06-February-14			Bond Future	9.75	83.6250	9.7466	83.6250	6,292.00
14/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
14/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
14/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
14/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1464	1	1464	1	0.00
14/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1388	1	1388	1	0.00
14/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1539	2	1539	2	0.00
14/11/2013	ES33 On 08-May-14			Bond Future	9.87	80.9447	9.8673	80.9447	0.00
14/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
14/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
14/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
14/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2335	2	2335	2	0.00
14/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2259	2	2259	2	0.00
14/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2410	2	2410	2	0.00
14/11/2013	GOVI On 06-February-14			GOVI	437.45	437.3490	437.4530	437.3490	368.00
14/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
14/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
14/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
14/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	25370	3	25370	3	0.00
14/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	25570	3	25570	3	0.00
14/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	25470	3	25470	3	0.00
14/11/2013	GOVI On 08-May-14			GOVI	443.22	443.1110	443.2160	443.1110	0.00
14/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	12060	1	12060	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
14/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	12160	1	12160	1	0.00
14/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	12260	1	12260	1	0.00
14/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
14/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
14/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
14/11/2013	GOVI On 07-August-14			GOVI	449.39	449.2860	449.3920	449.2860	0.00
14/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
14/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
14/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
14/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	105980	11	105980	11	0.00
14/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	106180	11	106180	11	0.00
14/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	106080	11	106080	11	0.00
14/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/11/2013	IGOV On 06-February-14			Index Future	200.24	200.2500	200.2360	200.2500	1,328.00
14/11/2013	IGOV On 08-May-14			Index Future	202.90	202.9120	202.8990	202.9120	7.00
14/11/2013	ILBI On 06-February-14			Index Future	542.18	541.9550	542.1840	541.9550	186.00
14/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
14/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/11/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/11/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/11/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.20	94.8100	5.2000	94.8100	100.00
14/11/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	1,500.00
14/11/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	1,000.00
14/11/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.28	94.7000	5.2800	94.7000	0.00
14/11/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.33	94.6500	5.3300	94.6500	400.00
14/11/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.45	94.5200	5.4500	94.5200	0.00
14/11/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.72	94.2500	5.7200	94.2500	4,000.00
14/11/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.14	93.8000	6.1400	93.8000	1,000.00
14/11/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.43	93.5100	6.4300	93.5100	0.00
14/11/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.73	93.1900	6.7300	93.1900	150.00
14/11/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.05	92.9000	7.0500	92.9000	2,200.00
14/11/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.34	92.6100	7.3400	92.6100	0.00

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14/11/2013	R023 On 06-February-14			Bond Future	8.02	101.7339	8.0175	101.7339	11,259.00
14/11/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R023 On 06-February-14	7.85	Put	Bond Future	1059	1	1059	1	0.00
14/11/2013	R023 On 06-February-14	7.84	Put	Bond Future	1123	1	1123	1	0.00
14/11/2013	R023 On 06-February-14	7.86	Put	Bond Future	995	1	995	1	0.00
14/11/2013	R023 On 08-May-14			Bond Future	8.12	99.1577	8.1223	99.1577	0.00
14/11/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R023 On 08-May-14	7.61	Put	Bond Future	3196	3	3196	3	0.00
14/11/2013	R023 On 08-May-14	7.60	Put	Bond Future	3260	3	3260	3	0.00
14/11/2013	R023 On 08-May-14	7.59	Put	Bond Future	3323	3	3323	3	0.00
14/11/2013	R157 On 06-February-14			Bond Future	6.29	116.2909	6.2875	116.2909	32,109.00
14/11/2013	R157 On 06-February-14	5.64	Call	Bond Future	128	0	128	0	0.00
14/11/2013	R157 On 06-February-14	5.66	Call	Bond Future	134	0	134	0	0.00
14/11/2013	R157 On 06-February-14	5.65	Call	Bond Future	131	0	131	0	0.00
14/11/2013	R157 On 06-February-14	5.65	Put	Bond Future	1157	1	1157	1	0.00
14/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1170	1	1170	1	0.00
14/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1144	1	1144	1	0.00
14/11/2013	R157 On 08-May-14			Bond Future	6.48	111.0152	6.4824	111.0152	0.00
14/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	111	0	111	0	0.00
14/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	109	0	109	0	0.00
14/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	107	0	107	0	0.00
14/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1854	2	1854	2	0.00
14/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1842	2	1842	2	0.00
14/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1866	2	1866	2	0.00
14/11/2013	R157 On 07-August-14			Bond Future	6.68	112.5640	6.6803	112.5640	0.00
14/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	731	1	731	1	0.00
14/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	736	1	736	1	0.00
14/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	742	1	742	1	0.00
14/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	665	1	665	1	0.00
14/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	660	1	660	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
14/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	655	1	655	1	0.00
14/11/2013	R157 On 06-November-14			Bond Future	7.04	107.3056	7.0377	107.3056	0.00
14/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	368	0	368	0	0.00
14/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	365	0	365	0	0.00
14/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	370	0	370	0	0.00
14/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	1071	1	1071	1	0.00
14/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	1082	1	1082	1	0.00
14/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	1076	1	1076	1	0.00
14/11/2013	R186 On 06-February-14			Bond Future	8.29	118.7486	8.2897	118.7486	55,933.00
14/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1184	1	1184	1	0.00
14/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	5360	5	5360	5	0.00
14/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1161	1	1161	1	0.00
14/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1208	1	1208	1	0.00
14/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	6040	6	6040	6	0.00
14/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	5972	6	5972	6	0.00
14/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1428	1	1428	1	250.00
14/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	6109	6	6109	6	0.00
14/11/2013	R186 On 08-May-14			Bond Future	8.39	120.3131	8.3911	120.3131	640.00
14/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	842	1	842	1	0.00
14/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	855	1	855	1	0.00
14/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	4841	5	4841	5	0.00
14/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	829	1	829	1	0.00
14/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1517	2	1517	2	1,933.00
14/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	3915	4	3915	4	1,933.00
14/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	12560	13	12560	13	0.00
14/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	12645	13	12645	13	0.00
14/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	12729	13	12729	13	0.00
14/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	9493	10	9493	10	0.00
14/11/2013	R186 On 07-August-14			Bond Future	8.49	116.6994	8.4855	116.6994	0.00
14/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	4471	4	4471	4	0.00
14/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	4547	5	4547	5	0.00
14/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	4509	5	4509	5	0.00
14/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	7200	7	7200	7	0.00
14/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	6027	6	6027	6	0.00

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14/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	6121	6	6121	6	0.00
14/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	6074	6	6074	6	0.00
14/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3648	4	3648	4	840.00
14/11/2013	R186 On 06-November-14			Bond Future	8.59	118.3061	8.5866	118.3061	0.00
14/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	8596	9	8596	9	0.00
14/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	4341	4	4341	4	0.00
14/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	4409	4	4409	4	0.00
14/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	4375	4	4375	4	0.00
14/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	8018	8	8018	8	0.00
14/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	8069	8	8069	8	0.00
14/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	7967	8	7967	8	0.00
14/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	3969	4	3969	4	2,010.00
14/11/2013	R197 On 06-February-14			Bond Future	277.10	277.1025	277.1018	277.1025	2,049.00
14/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	2898	3	2898	3	0.00
14/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	2908	3	2908	3	0.00
14/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	2888	3	2888	3	0.00
14/11/2013	R201 On 06-February-14			Bond Future	4.53	104.7220	4.5250	104.7220	0.00
14/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	656	1	656	1	0.00
14/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	663	1	663	1	0.00
14/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	671	1	671	1	0.00
14/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	45	0	45	0	0.00
14/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	44	0	44	0	0.00
14/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	46	0	46	0	0.00
14/11/2013	R201 On 08-May-14			Bond Future	4.19	106.1017	4.1936	106.1017	0.00
14/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	469	0	469	0	0.00
14/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	473	0	473	0	0.00
14/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	465	0	465	0	0.00
14/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	131	0	131	0	0.00
14/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	129	0	129	0	0.00
14/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	133	0	133	0	0.00
14/11/2013	R201 On 07-August-14			Bond Future	3.16	103.1717	3.1624	103.1717	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
14/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	794	1	794	1	0.00
14/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	800	1	800	1	0.00
14/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	797	1	797	1	0.00
14/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	20	0	20	0	0.00
14/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	20	0	20	0	0.00
14/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	20	0	20	0	0.00
14/11/2013	R202 On 06-February-14			Bond Future	209.34	209.3355	209.3380	209.3355	43,449.00
14/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	348	0	348	0	0.00
14/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	328	0	328	0	0.00
14/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	338	0	338	0	0.00
14/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
14/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
14/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
14/11/2013	R203 On 06-February-14			Bond Future	7.06	107.0860	7.0629	107.0860	8,517.00
14/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	65	0	65	0	16.00
14/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	123	0	123	0	0.00
14/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	635	1	635	1	13.00
14/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	116	0	116	0	0.00
14/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	119	0	119	0	0.00
14/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3696	4	3696	4	0.00
14/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	3116	3	3116	3	0.00
14/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	3056	3	3056	3	0.00
14/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1350	1	1350	1	0.00
14/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	3086	3	3086	3	0.00
14/11/2013	R203 On 08-May-14			Bond Future	7.21	104.3366	7.2113	104.3366	0.00
14/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	156	0	156	0	0.00
14/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	878	1	878	1	13.00
14/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	150	0	150	0	0.00
14/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	153	0	153	0	0.00
14/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	1673	2	1673	2	16.00
14/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4649	5	4649	5	0.00
14/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	1113	1	1113	1	0.00
14/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4620	5	4620	5	0.00
14/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4592	5	4592	5	0.00

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14/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1991	2	1991	2	0.00
14/11/2013	R203 On 07-August-14			Bond Future	7.35	105.7916	7.3517	105.7916	0.00
14/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1526	2	1526	2	0.00
14/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1512	2	1512	2	0.00
14/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1498	1	1498	1	0.00
14/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	960	1	960	1	30.00
14/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1655	2	1655	2	0.00
14/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1641	2	1641	2	0.00
14/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1668	2	1668	2	0.00
14/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2386	2	2386	2	0.00
14/11/2013	R203 On 06-November-14			Bond Future	7.53	103.0876	7.5308	103.0876	0.00
14/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	963	1	963	1	0.00
14/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	981	1	981	1	0.00
14/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	972	1	972	1	0.00
14/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2742	3	2742	3	0.00
14/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2708	3	2708	3	0.00
14/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2725	3	2725	3	0.00
14/11/2013	R204 On 06-February-14			Bond Future	7.30	103.9008	7.2996	103.9008	28,279.00
14/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	235	0	235	0	0.00
14/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	241	0	241	0	0.00
14/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	246	0	246	0	0.00
14/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	4011	4	4011	4	0.00
14/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3974	4	3974	4	0.00
14/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	4048	4	4048	4	0.00
14/11/2013	R204 On 08-May-14			Bond Future	7.43	105.2697	7.4303	105.2697	0.00
14/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	268	0	268	0	0.00
14/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	263	0	263	0	0.00
14/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	272	0	272	0	0.00
14/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5821	6	5821	6	0.00
14/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5858	6	5858	6	0.00
14/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5784	6	5784	6	0.00
14/11/2013	R204 On 07-August-14			Bond Future	7.55	102.7060	7.5529	102.7060	0.00
14/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2111	2	2111	2	0.00
14/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	2747	3	2747	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
14/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2129	2	2129	2	0.00
14/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2093	2	2093	2	0.00
14/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1913	2	1913	2	530.00
14/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2511	3	2511	3	0.00
14/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2472	3	2472	3	0.00
14/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2492	3	2492	3	0.00
14/11/2013	R204 On 06-November-14			Bond Future	7.69	104.1201	7.6948	104.1201	0.00
14/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1555	2	1555	2	0.00
14/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1568	2	1568	2	0.00
14/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	3180	3	3180	3	0.00
14/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1542	2	1542	2	0.00
14/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	4016	4	4016	4	0.00
14/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	2156	2	2156	2	1,270.00
14/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	3994	4	3994	4	0.00
14/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	4039	4	4039	4	0.00
14/11/2013	R207 On 06-February-14			Bond Future	7.56	98.9733	7.5645	98.9733	18,702.00
14/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	279	0	279	0	0.00
14/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	272	0	272	0	0.00
14/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	285	0	285	0	0.00
14/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4658	5	4658	5	0.00
14/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4701	5	4701	5	0.00
14/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4616	5	4616	5	0.00
14/11/2013	R207 On 08-May-14			Bond Future	7.69	100.2772	7.6894	100.2772	0.00
14/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	295	0	295	0	0.00
14/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	300	0	300	0	0.00
14/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	290	0	290	0	0.00
14/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	7247	7	7247	7	0.00
14/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	7290	7	7290	7	0.00
14/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	7203	7	7203	7	0.00
14/11/2013	R207 On 07-August-14			Bond Future	7.81	98.0350	7.8073	98.0350	0.00
14/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2457	2	2457	2	0.00
14/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2498	2	2498	2	0.00
14/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2478	2	2478	2	0.00
14/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2940	3	2940	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
14/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2962	3	2962	3	0.00
14/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2917	3	2917	3	0.00
14/11/2013	R207 On 06-November-14			Bond Future	7.93	99.3848	7.9347	99.3848	0.00
14/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	2107	2	2107	2	0.00
14/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	2074	2	2074	2	0.00
14/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	2091	2	2091	2	0.00
14/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4555	5	4555	5	0.00
14/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4529	5	4529	5	0.00
14/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4503	5	4503	5	0.00
14/11/2013	R208 On 06-February-14			Bond Future	7.74	97.0711	7.7384	97.0711	10,350.00
14/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	243	0	243	0	0.00
14/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	255	0	255	0	0.00
14/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	249	0	249	0	0.00
14/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	5591	6	5591	6	0.00
14/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	5542	6	5542	6	0.00
14/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	5641	6	5641	6	0.00
14/11/2013	R208 On 08-May-14			Bond Future	7.85	94.9540	7.8503	94.9540	0.00
14/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	270	0	270	0	0.00
14/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	280	0	280	0	0.00
14/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	275	0	275	0	0.00
14/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	8576	9	8576	9	0.00
14/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	8474	9	8474	9	0.00
14/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	8525	9	8525	9	0.00
14/11/2013	R208 On 07-August-14			Bond Future	7.95	96.2782	7.9547	96.2782	0.00
14/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2575	3	2575	3	0.00
14/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	3804	4	3804	4	0.00
14/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2552	3	2552	3	0.00
14/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2598	3	2598	3	0.00
14/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	2231	2	2231	2	630.00
14/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	3334	3	3334	3	0.00
14/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	3308	3	3308	3	0.00
14/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3361	3	3361	3	0.00
14/11/2013	R208 On 06-November-14			Bond Future	8.07	94.2074	8.0721	94.2074	0.00
14/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	2056	2	2056	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
14/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	2092	2	2092	2	0.00
14/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	2074	2	2074	2	0.00
14/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4470	4	4470	4	0.00
14/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	5066	5	5066	5	0.00
14/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2478	3	2478	3	1,520.00
14/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	5097	5	5097	5	0.00
14/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	5035	5	5035	5	0.00
14/11/2013	R209 On 06-February-14			Bond Future	9.07	75.6022	9.0687	75.6022	23,202.00
14/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1248	1	1248	1	0.00
14/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1293	1	1293	1	0.00
14/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1271	1	1271	1	0.00
14/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	5363	5	5363	5	0.00
14/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	5246	5	5246	5	0.00
14/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	5304	5	5304	5	0.00
14/11/2013	R209 On 08-May-14			Bond Future	9.16	73.4537	9.1608	73.4537	0.00
14/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	910	1	910	1	0.00
14/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	897	1	897	1	0.00
14/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	884	1	884	1	0.00
14/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	11595	12	11595	12	0.00
14/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	11518	11	11518	11	0.00
14/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	11673	12	11673	12	0.00
14/11/2013	R209 On 07-August-14			Bond Future	9.25	74.4782	9.2474	74.4782	0.00
14/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4267	4	4267	4	0.00
14/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4299	4	4299	4	0.00
14/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4234	4	4234	4	0.00
14/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5673	6	5673	6	0.00
14/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5757	6	5757	6	0.00
14/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5715	6	5715	6	0.00
14/11/2013	R209 On 06-November-14			Bond Future	9.34	72.3588	9.3394	72.3588	0.00
14/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4524	5	4524	5	0.00
14/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4555	5	4555	5	0.00
14/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4586	5	4586	5	0.00
14/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	7076	7	7076	7	0.00
14/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	6988	7	6988	7	0.00

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14/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	7032	7	7032	7	0.00
14/11/2013	R210 On 06-February-14			Bond Future	159.81	159.8061	159.8076	159.8061	1,319.00
14/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	1682	2	1682	2	0.00
14/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	1692	2	1692	2	0.00
14/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	1702	2	1702	2	0.00
14/11/2013	R211 On 06-February-14			Bond Future	129.00	129.0082	129.0030	129.0082	522.00
14/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	3	0	3	0	0.00
14/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	13	0	13	0	0.00
14/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
14/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	7	0	7	0	0.00
14/11/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
14/11/2013	R212 On 06-February-14			Bond Future	131.17	131.1680	131.1672	131.1680	21,791.00
14/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1823	2	1823	2	0.00
14/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1843	2	1843	2	0.00
14/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1833	2	1833	2	0.00
14/11/2013	R213 On 06-February-14			Bond Future	8.91	86.5623	8.9111	86.5623	21,021.00
14/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	1094	1	1094	1	0.00
14/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	1073	1	1073	1	0.00
14/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	1053	1	1053	1	0.00
14/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	5921	6	5921	6	0.00
14/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	5858	6	5858	6	0.00
14/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	5983	6	5983	6	0.00
14/11/2013	R213 On 08-May-14			Bond Future	9.01	84.1651	9.0077	84.1651	0.00
14/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	870	1	870	1	0.00
14/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	858	1	858	1	0.00
14/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	883	1	883	1	0.00
14/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	11999	12	11999	12	0.00

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14/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	12076	12	12076	12	0.00
14/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	11922	12	11922	12	0.00
14/11/2013	R213 On 07-August-14			Bond Future	9.10	85.3389	9.0997	85.3389	0.00
14/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	4197	4	4197	4	0.00
14/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4262	4	4262	4	0.00
14/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	4229	4	4229	4	0.00
14/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	6095	6	6095	6	0.00
14/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	6052	6	6052	6	0.00
14/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	6139	6	6139	6	0.00
14/11/2013	R213 On 06-November-14			Bond Future	9.20	82.9757	9.1993	82.9757	0.00
14/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	4621	5	4621	5	0.00
14/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	4683	5	4683	5	0.00
14/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	4652	5	4652	5	0.00
14/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	7233	7	7233	7	0.00
14/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	7278	7	7278	7	0.00
14/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	7189	7	7189	7	0.00
14/11/2013	R214 On 06-February-14			Bond Future	9.22	76.0342	9.2163	76.0342	2,927.00
14/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2274	2	2274	2	0.00
14/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2242	2	2242	2	0.00
14/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2210	2	2210	2	0.00
14/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	3929	4	3929	4	0.00
14/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	3977	4	3977	4	0.00
14/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	3882	4	3882	4	0.00
14/11/2013	R214 On 08-May-14			Bond Future	9.31	73.7510	9.3076	73.7510	0.00
14/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3250	3	3250	3	0.00
14/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3281	3	3281	3	0.00
14/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3218	3	3218	3	0.00
14/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5580	6	5580	6	0.00
14/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5628	6	5628	6	0.00
14/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5676	6	5676	6	0.00
14/11/2013	R248 On 06-February-14			Bond Future	9.27	98.5068	9.2736	98.5068	10,220.00
14/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00

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14/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	1829	2	1829	2	0.00
14/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	1728	2	1728	2	0.00
14/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	1627	2	1627	2	0.00
14/11/2013	R248 On 08-May-14			Bond Future	9.37	95.3826	9.3673	95.3826	0.00
14/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
14/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	3143	3	3143	3	0.00
14/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	3042	3	3042	3	0.00
14/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	3246	3	3246	3	0.00