



# 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
10/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	2025 On 07-November-13			Bond Future	109.43	109.0897	109.4270	109.0897	0.00
10/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
10/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
10/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
10/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1583	2	1583	2	0.00
10/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1573	2	1573	2	0.00
10/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1563	2	1563	2	0.00
10/10/2013	2037 On 07-November-13			Bond Future	8.98	97.1292	8.9831	97.1292	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
10/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	3849	3	3849	3	0.00
10/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	4024	3	4024	3	0.00
10/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	3937	3	3937	3	0.00
10/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
10/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
10/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
10/10/2013	2037 On 06-February-14			Bond Future	9.08	94.1502	9.0764	94.1502	0.00
10/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	2715	2	2715	2	0.00
10/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	2803	2	2803	2	0.00
10/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	2628	2	2628	2	0.00
10/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
10/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
10/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
10/10/2013	2037 On 08-May-14			Bond Future	9.17	95.4225	9.1710	95.4225	0.00
10/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	1938	1	1938	1	0.00
10/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	1763	1	1763	1	0.00
10/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	1851	1	1851	1	0.00
10/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
10/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
10/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
10/10/2013	2038 On 07-November-13			Bond Future	105.96	105.6305	105.9587	105.6305	18.00
10/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
10/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
10/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
10/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	4031	4	4031	4	0.00
10/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	4041	4	4041	4	0.00
10/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	4051	4	4051	4	0.00
10/10/2013	2050 On 07-November-13			Bond Future	110.55	109.9397	110.5479	109.9397	122.00
10/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	558	0	558	0	0.00
10/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	548	0	548	0	0.00
10/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	538	0	538	0	0.00
10/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
10/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
10/10/2013	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
10/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	AL37 On 07-November-13			Index Future	412.32	411.2700	412.3190	411.2700	0.00
10/10/2013	AL37 On 06-February-14			Index Future	417.74	416.6800	417.7430	416.6800	0.00
10/10/2013	AL7T On 07-November-13			Index Future	488.53	486.6740	488.5320	486.6740	1.00
10/10/2013	AL7T On 06-February-14			Index Future	494.96	493.0760	494.9580	493.0760	0.00
10/10/2013	ALBI On 07-November-13			Index Future	438.12	436.6310	438.1170	436.6310	759.00
10/10/2013	ALBI On 06-February-14			Index Future	443.88	442.3750	443.8800	442.3750	73.00
10/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	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
10/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2013	EL28 On 07-November-13			Bond Future	110.90	110.4284	110.9011	110.4284	0.00
10/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	901	0	901	0	0.00
10/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	911	0	911	0	0.00
10/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	891	0	891	0	0.00
10/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
10/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
10/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
10/10/2013	ES33 On 07-November-13			Bond Future	9.44	83.6551	9.4391	83.6551	6,292.00
10/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
10/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
10/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
10/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7828	8	7828	8	0.00
10/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7740	8	7740	8	0.00
10/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7652	8	7652	8	0.00
10/10/2013	ES33 On 06-February-14			Bond Future	9.55	84.7555	9.5527	84.7555	0.00
10/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
10/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	55	0	55	0	0.00
10/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
10/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	21	0	21	0	0.00
10/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
10/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	96	0	96	0	0.00
10/10/2013	GOVI On 07-November-13			GOVI	437.53	436.0790	437.5330	436.0790	128.00
10/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
10/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
10/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
10/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	84770	10	84770	10	0.00
10/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	84670	10	84670	10	0.00
10/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	84570	10	84570	10	0.00
10/10/2013	GOVI On 06-February-14			GOVI	443.29	441.8160	443.2890	441.8160	269.00
10/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	32990	2	32990	2	0.00
10/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	32790	2	32790	2	0.00

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10/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	32890	2	32890	2	0.00
10/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
10/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
10/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
10/10/2013	GOVI On 08-May-14			GOVI	449.28	447.7840	449.2770	447.7840	0.00
10/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	72670	6	72670	6	0.00
10/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	72770	6	72770	6	0.00
10/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	72870	6	72870	6	0.00
10/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
10/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
10/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
10/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/10/2013	IGOV On 07-November-13			Index Future	196.19	196.1180	196.1920	196.1180	1,166.00
10/10/2013	IGOV On 06-February-14			Index Future	198.80	198.7220	198.7970	198.7220	190.00
10/10/2013	ILBI On 07-November-13			Index Future	531.82	532.4400	531.8230	532.4400	0.00
10/10/2013	ILBI On 06-February-14			Index Future	539.00	539.5330	538.9950	539.5330	186.00
10/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
10/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/10/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	0.00
10/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.17	94.8300	5.1700	94.8300	4,100.00
10/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.20	94.7900	5.2000	94.7900	1,500.00
10/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.23	94.7600	5.2300	94.7600	1,000.00
10/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.32	94.6600	5.3200	94.6600	0.00
10/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.37	94.5800	5.3700	94.5800	400.00
10/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.72	94.2000	5.7200	94.2000	1,000.00
10/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.97	93.9500	5.9700	93.9500	0.00
10/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.22	93.6900	6.2200	93.6900	0.00
10/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.47	93.4400	6.4700	93.4400	250.00
10/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.72	93.1900	6.7200	93.1900	0.00
10/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.96	92.9400	6.9600	92.9400	0.00

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10/10/2013	R023 On 07-November-13			Bond Future	7.61	102.0426	7.6074	102.0426	12,954.00
10/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	7686	8	7686	8	0.00
10/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	7758	8	7758	8	0.00
10/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	7613	8	7613	8	0.00
10/10/2013	R023 On 06-February-14			Bond Future	7.70	103.3849	7.6992	103.3849	0.00
10/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	966	1	966	1	0.00
10/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	1030	1	1030	1	0.00
10/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	903	0	903	0	0.00
10/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
10/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
10/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
10/10/2013	R157 On 07-November-13			Bond Future	6.00	114.8946	6.0050	114.8946	29,470.00
10/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	82	0	82	0	0.00
10/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	79	0	79	0	0.00
10/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	86	0	86	0	0.00
10/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	841	1	841	1	0.00
10/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	856	1	856	1	0.00
10/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	826	1	826	1	0.00
10/10/2013	R157 On 06-February-14			Bond Future	6.14	116.4060	6.1360	116.4060	330.00
10/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	318	0	318	0	0.00
10/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	328	0	328	0	0.00
10/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	323	0	323	0	0.00
10/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	1106	1	1106	1	0.00
10/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	1117	1	1117	1	0.00
10/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	1095	1	1095	1	0.00
10/10/2013	R157 On 08-May-14			Bond Future	6.27	111.1699	6.2718	111.1699	0.00
10/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	235	0	235	0	0.00
10/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	232	0	232	0	0.00
10/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	229	0	229	0	0.00
10/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1693	2	1693	2	0.00
10/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1704	2	1704	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
10/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1682	2	1682	2	0.00
10/10/2013	R157 On 07-August-14			Bond Future	6.41	112.7261	6.4128	112.7261	0.00
10/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1040	1	1040	1	0.00
10/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1046	1	1046	1	0.00
10/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1053	1	1053	1	0.00
10/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	681	1	681	1	0.00
10/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	677	1	677	1	0.00
10/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	673	1	673	1	0.00
10/10/2013	R186 On 07-November-13			Bond Future	7.98	123.8348	7.9820	123.8348	57,206.00
10/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	5021	5	5021	5	0.00
10/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	2684	2	2684	2	0.00
10/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	6909	6	6909	6	0.00
10/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	10	0	10	0	1,000.00
10/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	8886	8	8886	8	0.00
10/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	3331	3	3331	3	0.00
10/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	2	0	2	0	5,290.00
10/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	2796	3	2796	3	0.00
10/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	1965	2	1965	2	1,000.00
10/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	2740	2	2740	2	0.00
10/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	161	0	161	0	1,030.00
10/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	1800	2	1800	2	0.00
10/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	409	1	409	1	4,000.00
10/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	1250	1	1250	1	0.00
10/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	914	1	914	1	0.00
10/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	12058	13	12058	13	0.00
10/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	14696	15	14696	15	0.00
10/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	1216	1	1216	1	0.00
10/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	56	0	56	0	1,200.00
10/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	1183	1	1183	1	0.00
10/10/2013	R186 On 06-February-14			Bond Future	8.07	120.1743	8.0705	120.1743	120.00
10/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2659	2	2659	2	0.00
10/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2624	2	2624	2	0.00
10/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2694	3	2694	3	0.00
10/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	7526	7	7526	7	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
10/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	5576	6	5576	6	0.00
10/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	5519	6	5519	6	0.00
10/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1655	2	1655	2	250.00
10/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	5634	6	5634	6	0.00
10/10/2013	R186 On 08-May-14			Bond Future	8.16	121.7981	8.1593	121.7981	0.00
10/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1831	2	1831	2	0.00
10/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	6837	7	6837	7	0.00
10/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1852	2	1852	2	0.00
10/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1809	2	1809	2	0.00
10/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2853	3	2853	3	1,933.00
10/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3906	4	3906	4	1,933.00
10/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	11552	12	11552	12	0.00
10/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	11628	12	11628	12	0.00
10/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	11705	12	11705	12	0.00
10/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	8823	9	8823	9	0.00
10/10/2013	R186 On 07-August-14			Bond Future	8.24	118.2108	8.2445	118.2108	0.00
10/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	6261	6	6261	6	0.00
10/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	6348	6	6348	6	0.00
10/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	6304	6	6304	6	0.00
10/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	5830	6	5830	6	0.00
10/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	5789	6	5789	6	0.00
10/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	5872	6	5872	6	0.00
10/10/2013	R197 On 07-November-13			Bond Future	278.59	277.7312	278.5889	277.7312	2,049.00
10/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	1411	2	1411	2	0.00
10/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	1421	2	1421	2	0.00
10/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	1401	2	1401	2	0.00
10/10/2013	R201 On 07-November-13			Bond Future	4.94	107.4803	4.9424	107.4803	0.00
10/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	105	0	105	0	0.00
10/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	109	0	109	0	0.00
10/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	113	0	113	0	0.00
10/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	266	0	266	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
10/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	259	0	259	0	0.00
10/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	272	0	272	0	0.00
10/10/2013	R201 On 06-February-14			Bond Future	4.83	104.4863	4.8312	104.4863	0.00
10/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	518	1	518	1	0.00
10/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	530	1	530	1	0.00
10/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	524	1	524	1	0.00
10/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	167	0	167	0	0.00
10/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	165	0	165	0	0.00
10/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	170	0	170	0	0.00
10/10/2013	R201 On 08-May-14			Bond Future	4.57	105.8981	4.5719	105.8981	0.00
10/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	396	0	396	0	0.00
10/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	400	0	400	0	0.00
10/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	393	0	393	0	0.00
10/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	286	0	286	0	0.00
10/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	288	0	288	0	0.00
10/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	291	0	291	0	0.00
10/10/2013	R201 On 07-August-14			Bond Future	3.79	102.9703	3.7873	102.9703	0.00
10/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	630	1	630	1	0.00
10/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	635	1	635	1	0.00
10/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	632	1	632	1	0.00
10/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	84	0	84	0	0.00
10/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	84	0	84	0	0.00
10/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	83	0	83	0	0.00
10/10/2013	R202 On 07-November-13			Bond Future	205.52	204.8853	205.5216	204.8853	43,395.00
10/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	3478	4	3478	4	0.00
10/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	3488	4	3488	4	0.00
10/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	3468	4	3468	4	0.00
10/10/2013	R203 On 07-November-13			Bond Future	6.67	106.3916	6.6679	106.3916	19,710.00
10/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	38	0	38	0	0.00
10/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	43	0	43	0	0.00
10/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	41	0	41	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
10/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	104360	104	104360	104	0.00
10/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	7	0	7	0	15.00
10/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	2375	3	2375	3	0.00
10/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	2342	3	2342	3	0.00
10/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
10/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	2408	3	2408	3	0.00
10/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	3374	4	3374	4	0.00
10/10/2013	R203 On 06-February-14			Bond Future	6.78	107.7911	6.7823	107.7911	6.00
10/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	444	0	444	0	0.00
10/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1320	1	1320	1	13.00
10/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	461	0	461	0	0.00
10/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	307	0	307	0	16.00
10/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	452	0	452	0	0.00
10/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	2543	3	2543	3	0.00
10/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	3037	3	3037	3	0.00
10/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	2518	3	2518	3	0.00
10/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	1134	1	1134	1	0.00
10/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	2493	3	2493	3	0.00
10/10/2013	R203 On 08-May-14			Bond Future	6.89	105.0865	6.8947	105.0865	0.00
10/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	384	0	384	0	0.00
10/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1466	1	1466	1	13.00
10/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	373	0	373	0	0.00
10/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	378	0	378	0	0.00
10/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2429	2	2429	2	16.00
10/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3924	4	3924	4	0.00
10/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	921	1	921	1	0.00
10/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3872	4	3872	4	0.00
10/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1631	2	1631	2	0.00
10/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3898	4	3898	4	0.00
10/10/2013	R203 On 07-August-14			Bond Future	7.00	106.5570	7.0041	106.5570	0.00
10/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2264	2	2264	2	0.00
10/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2248	2	2248	2	0.00
10/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2231	2	2231	2	0.00
10/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1570	1	1570	1	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
10/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1424	2	1424	2	0.00
10/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1413	2	1413	2	0.00
10/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1436	2	1436	2	0.00
10/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	2031	2	2031	2	0.00
10/10/2013	R204 On 07-November-13			Bond Future	6.87	107.6245	6.8738	107.6245	31,288.00
10/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	126	0	126	0	0.00
10/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1177	1	1177	1	0.00
10/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	132	0	132	0	0.00
10/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	138	0	138	0	0.00
10/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	2677	3	2677	3	0.00
10/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	627	1	627	1	1,270.00
10/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	2637	3	2637	3	0.00
10/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	2716	3	2716	3	0.00
10/10/2013	R204 On 06-February-14			Bond Future	6.97	105.0102	6.9711	105.0102	0.00
10/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	785	1	785	1	0.00
10/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	811	1	811	1	0.00
10/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	798	1	798	1	0.00
10/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	3241	3	3241	3	0.00
10/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	3210	3	3210	3	0.00
10/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	3180	3	3180	3	0.00
10/10/2013	R204 On 08-May-14			Bond Future	7.07	106.4291	7.0710	106.4291	0.00
10/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	746	1	746	1	0.00
10/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	737	1	737	1	0.00
10/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	755	1	755	1	0.00
10/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	4920	5	4920	5	0.00
10/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	4856	5	4856	5	0.00
10/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	4888	5	4888	5	0.00
10/10/2013	R204 On 07-August-14			Bond Future	7.17	103.8866	7.1674	103.8866	0.00
10/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3169	3	3169	3	0.00
10/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3127	3	3127	3	0.00
10/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3148	3	3148	3	0.00
10/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	2109	2	2109	2	0.00
10/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	2077	2	2077	2	0.00
10/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	2093	2	2093	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
10/10/2013	R206 On 07-November-13			Bond Future	5.05	102.8295	5.0494	102.8295	0.00
10/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	11	0	11	0	0.00
10/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	12	0	12	0	0.00
10/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	11	0	11	0	0.00
10/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	147	0	147	0	0.00
10/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	145	0	145	0	0.00
10/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	144	0	144	0	0.00
10/10/2013	R207 On 07-November-13			Bond Future	7.21	102.2472	7.2088	102.2472	21,283.00
10/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	232	0	232	0	0.00
10/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	224	0	224	0	0.00
10/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	215	0	215	0	0.00
10/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	2766	3	2766	3	0.00
10/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	2724	3	2724	3	0.00
10/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	2809	3	2809	3	0.00
10/10/2013	R207 On 06-February-14			Bond Future	7.31	99.9530	7.3071	99.9530	0.00
10/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	866	1	866	1	0.00
10/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	880	1	880	1	0.00
10/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	853	1	853	1	0.00
10/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	4037	4	4037	4	0.00
10/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	4073	4	4073	4	0.00
10/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	4002	4	4002	4	0.00
10/10/2013	R207 On 08-May-14			Bond Future	7.41	101.3037	7.4103	101.3037	0.00
10/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	800	1	800	1	0.00
10/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	809	1	809	1	0.00
10/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	790	1	790	1	0.00
10/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	6493	7	6493	7	0.00
10/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	6532	7	6532	7	0.00
10/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	6454	7	6454	7	0.00
10/10/2013	R207 On 07-August-14			Bond Future	7.51	99.0806	7.5110	99.0806	0.00
10/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3609	3	3609	3	0.00
10/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3657	3	3657	3	0.00
10/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3633	3	3633	3	0.00
10/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2813	3	2813	3	0.00
10/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2833	3	2833	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
10/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2794	3	2794	3	0.00
10/10/2013	R208 On 07-November-13			Bond Future	7.35	97.0616	7.3525	97.0616	10,564.00
10/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	173	0	173	0	0.00
10/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1535	1	1535	1	0.00
10/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	166	0	166	0	0.00
10/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	181	0	181	0	0.00
10/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	727	1	727	1	1,520.00
10/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	3323	4	3323	4	0.00
10/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	3223	4	3223	4	0.00
10/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	3273	4	3273	4	0.00
10/10/2013	R208 On 06-February-14			Bond Future	7.44	98.3383	7.4446	98.3383	0.00
10/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	857	1	857	1	0.00
10/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	871	1	871	1	0.00
10/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	885	1	885	1	0.00
10/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	4621	5	4621	5	0.00
10/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	4663	5	4663	5	0.00
10/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	4705	5	4705	5	0.00
10/10/2013	R208 On 08-May-14			Bond Future	7.54	96.2705	7.5363	96.2705	0.00
10/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	763	1	763	1	0.00
10/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	783	1	783	1	0.00
10/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	773	1	773	1	0.00
10/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	7465	8	7465	8	0.00
10/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	7373	8	7373	8	0.00
10/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	7419	8	7419	8	0.00
10/10/2013	R208 On 07-August-14			Bond Future	7.62	97.6176	7.6245	97.6176	0.00
10/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	3907	4	3907	4	0.00
10/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	3880	4	3880	4	0.00
10/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	3934	4	3934	4	0.00
10/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	3036	3	3036	3	0.00
10/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	3014	3	3014	3	0.00
10/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	3058	3	3058	3	0.00
10/10/2013	R209 On 07-November-13			Bond Future	8.80	75.7187	8.7955	75.7187	19,784.00
10/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	4819	5	4819	5	0.00
10/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1217	1	1217	1	0.00

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10/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1703	2	1703	2	0.00
10/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1741	2	1741	2	0.00
10/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1780	2	1780	2	0.00
10/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	3938	4	3938	4	0.00
10/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5430	5	5430	5	0.00
10/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6685	6	6685	6	0.00
10/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	321	0	321	0	5,000.00
10/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	1745	2	1745	2	0.00
10/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	2366	3	2366	3	4,700.00
10/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	1667	2	1667	2	0.00
10/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	516	1	516	1	1,000.00
10/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	111	0	111	0	1,520.00
10/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	1706	2	1706	2	0.00
10/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	229	0	229	0	980.00
10/10/2013	R209 On 06-February-14			Bond Future	8.88	76.7148	8.8799	76.7148	0.00
10/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2516	2	2516	2	0.00
10/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2577	2	2577	2	0.00
10/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2547	2	2547	2	0.00
10/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	5202	5	5202	5	0.00
10/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	5151	5	5151	5	0.00
10/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	5100	5	5100	5	0.00
10/10/2013	R209 On 08-May-14			Bond Future	8.96	74.6064	8.9631	74.6064	0.00
10/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1733	2	1733	2	0.00
10/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1714	2	1714	2	0.00
10/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1695	2	1695	2	0.00
10/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	10939	11	10939	11	0.00
10/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	11011	11	11011	11	0.00
10/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	10868	11	10868	11	0.00
10/10/2013	R209 On 07-August-14			Bond Future	9.04	75.6505	9.0434	75.6505	0.00
10/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5798	6	5798	6	0.00
10/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5835	6	5835	6	0.00
10/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5762	6	5762	6	0.00
10/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5711	6	5711	6	0.00
10/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5787	6	5787	6	0.00

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10/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5749	6	5749	6	0.00
10/10/2013	R210 On 07-November-13			Bond Future	157.59	157.0984	157.5854	157.0984	1,449.00
10/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	2405	3	2405	3	0.00
10/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	2415	3	2415	3	0.00
10/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	2425	3	2425	3	0.00
10/10/2013	R211 On 07-November-13			Bond Future	128.58	128.1868	128.5777	128.1868	522.00
10/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1422	2	1422	2	0.00
10/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1432	2	1432	2	0.00
10/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1412	2	1412	2	0.00
10/10/2013	R212 On 07-November-13			Bond Future	131.15	130.7508	131.1541	130.7508	21,791.00
10/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	1846	2	1846	2	0.00
10/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	1856	2	1856	2	0.00
10/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	1836	2	1836	2	0.00
10/10/2013	R213 On 07-November-13			Bond Future	8.61	86.6565	8.6075	86.6565	19,468.00
10/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1751	2	1751	2	0.00
10/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1711	2	1711	2	0.00
10/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1672	2	1672	2	0.00
10/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	1771	2	1771	2	0.00
10/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	1730	2	1730	2	0.00
10/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	1812	2	1812	2	0.00
10/10/2013	R213 On 06-February-14			Bond Future	8.70	87.7964	8.6987	87.7964	0.00
10/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2437	2	2437	2	0.00
10/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2466	2	2466	2	0.00
10/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2496	2	2496	2	0.00
10/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	5674	6	5674	6	0.00

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10/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	5621	6	5621	6	0.00
10/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	5727	6	5727	6	0.00
10/10/2013	R213 On 08-May-14			Bond Future	8.79	85.4444	8.7850	85.4444	0.00
10/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1718	2	1718	2	0.00
10/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1755	2	1755	2	0.00
10/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1736	2	1736	2	0.00
10/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	11175	11	11175	11	0.00
10/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	11246	12	11246	12	0.00
10/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	11104	11	11104	11	0.00
10/10/2013	R213 On 07-August-14			Bond Future	8.87	86.6400	8.8695	86.6400	0.00
10/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5811	6	5811	6	0.00
10/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5883	6	5883	6	0.00
10/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5847	6	5847	6	0.00
10/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5955	6	5955	6	0.00
10/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5995	6	5995	6	0.00
10/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	6035	6	6035	6	0.00
10/10/2013	R214 On 07-November-13			Bond Future	8.98	75.7656	8.9766	75.7656	2,427.00
10/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	25	0	25	0	0.00
10/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	23	0	23	0	0.00
10/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	22	0	22	0	0.00
10/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	10502	11	10502	11	0.00
10/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	10404	11	10404	11	0.00
10/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	10600	11	10600	11	0.00
10/10/2013	R214 On 06-February-14			Bond Future	9.06	76.7623	9.0648	76.7623	0.00
10/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	3763	4	3763	4	0.00
10/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	3726	4	3726	4	0.00
10/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3689	3	3689	3	0.00
10/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	4238	4	4238	4	0.00
10/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	4281	5	4281	5	0.00
10/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	4196	4	4196	4	0.00
10/10/2013	R248 On 07-November-13			Bond Future	9.03	98.1910	9.0322	98.1910	10,220.00
10/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00



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10/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	13495	14	13495	14	0.00
10/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	13624	14	13624	14	0.00
10/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	13753	14	13753	14	0.00
10/10/2013	R248 On 06-February-14			Bond Future	9.12	99.4826	9.1226	99.4826	0.00
10/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
10/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	330	1	330	1	0.00
10/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	228	1	228	1	0.00
10/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	127	1	127	1	0.00