



# 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
25/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	2025 On 07-November-13			Bond Future	110.17	109.9185	110.1659	109.9185	0.00
25/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
25/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
25/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
25/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	844	1	844	1	0.00
25/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	834	1	834	1	0.00
25/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	824	1	824	1	0.00
25/10/2013	2037 On 07-November-13			Bond Future	8.79	100.0303	8.7873	100.0303	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
25/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	5703	6	5703	6	0.00
25/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	5878	6	5878	6	0.00
25/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	5791	6	5791	6	0.00
25/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
25/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
25/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
25/10/2013	2037 On 06-February-14			Bond Future	8.87	97.0894	8.8745	97.0894	0.00
25/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	4594	5	4594	5	0.00
25/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	4681	5	4681	5	0.00
25/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	4506	5	4506	5	0.00
25/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
25/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
25/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
25/10/2013	2037 On 08-May-14			Bond Future	8.96	98.3936	8.9637	98.3936	0.00
25/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	3834	4	3834	4	0.00
25/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	3659	4	3659	4	0.00
25/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	3747	4	3747	4	0.00
25/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
25/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
25/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
25/10/2013	2038 On 07-November-13			Bond Future	106.18	106.1520	106.1798	106.1520	18.00
25/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
25/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
25/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
25/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	3810	4	3810	4	0.00
25/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	3820	4	3820	4	0.00
25/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	3830	4	3830	4	0.00
25/10/2013	2050 On 07-November-13			Bond Future	110.45	110.4234	110.4526	110.4234	122.00
25/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	463	0	463	0	0.00
25/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	453	0	453	0	0.00
25/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	443	0	443	0	0.00
25/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
25/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
25/10/2013	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
25/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	AL37 On 07-November-13			Index Future	416.31	417.1730	416.3080	417.1730	0.00
25/10/2013	AL37 On 06-February-14			Index Future	421.78	422.6610	421.7840	422.6610	0.00
25/10/2013	AL7T On 07-November-13			Index Future	494.18	496.3680	494.1790	496.3680	1.00
25/10/2013	AL7T On 06-February-14			Index Future	500.68	502.8970	500.6790	502.8970	0.00
25/10/2013	ALBI On 07-November-13			Index Future	442.73	444.4750	442.7280	444.4750	753.00
25/10/2013	ALBI On 06-February-14			Index Future	448.55	450.3210	448.5520	450.3210	112.00
25/10/2013	ALBI On 08-May-14			Index Future	454.58	456.3700	454.5760	456.3700	85.00
25/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	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
25/10/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2013	EL28 On	07-November-13			Bond Future	111.08	111.0484	111.0778	111.0484	0.00
25/10/2013	EL28 On	07-November-13	110.00	Call	Bond Future	1078	1	1078	1	0.00
25/10/2013	EL28 On	07-November-13	109.99	Call	Bond Future	1088	1	1088	1	0.00
25/10/2013	EL28 On	07-November-13	110.01	Call	Bond Future	1068	1	1068	1	0.00
25/10/2013	EL28 On	07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
25/10/2013	EL28 On	07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
25/10/2013	EL28 On	07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
25/10/2013	ES33 On	07-November-13			Bond Future	9.32	85.3613	9.3203	85.3613	6,292.00
25/10/2013	ES33 On	07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
25/10/2013	ES33 On	07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
25/10/2013	ES33 On	07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
25/10/2013	ES33 On	07-November-13	8.49	Put	Bond Future	6907	6	6907	6	0.00
25/10/2013	ES33 On	07-November-13	8.50	Put	Bond Future	6819	6	6819	6	0.00
25/10/2013	ES33 On	07-November-13	8.51	Put	Bond Future	6731	6	6731	6	0.00
25/10/2013	ES33 On	06-February-14			Bond Future	9.43	86.4841	9.4301	86.4841	0.00
25/10/2013	ES33 On	06-February-14	9.54	Call	Bond Future	837	1	837	1	0.00
25/10/2013	ES33 On	06-February-14	9.56	Call	Bond Future	988	1	988	1	0.00
25/10/2013	ES33 On	06-February-14	9.55	Call	Bond Future	913	1	913	1	0.00
25/10/2013	ES33 On	06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
25/10/2013	ES33 On	06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
25/10/2013	ES33 On	06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
25/10/2013	GOVI On	07-November-13			GOVI	442.12	443.8040	442.1240	443.8040	139.00
25/10/2013	GOVI On	07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
25/10/2013	GOVI On	07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
25/10/2013	GOVI On	07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
25/10/2013	GOVI On	07-November-13	446.01	Put	GOVI	38860	2	38860	2	0.00
25/10/2013	GOVI On	07-November-13	446.00	Put	GOVI	38760	2	38760	2	0.00
25/10/2013	GOVI On	07-November-13	445.99	Put	GOVI	38660	2	38660	2	0.00
25/10/2013	GOVI On	06-February-14			GOVI	447.94	449.6420	447.9400	449.6420	268.00
25/10/2013	GOVI On	06-February-14	439.99	Call	GOVI	79500	10	79500	10	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
25/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	79300	10	79300	10	0.00
25/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	79400	10	79400	10	0.00
25/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
25/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
25/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
25/10/2013	GOVI On 08-May-14			GOVI	453.96	455.6810	453.9560	455.6810	0.00
25/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	119460	14	119460	14	0.00
25/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	119560	14	119560	14	0.00
25/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	119660	14	119660	14	0.00
25/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
25/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
25/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
25/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/10/2013	IGOV On 07-November-13			Index Future	197.89	197.6800	197.8860	197.6800	1,166.00
25/10/2013	IGOV On 06-February-14			Index Future	200.51	200.3050	200.5130	200.3050	190.00
25/10/2013	ILBI On 07-November-13			Index Future	536.05	535.8210	536.0470	535.8210	0.00
25/10/2013	ILBI On 06-February-14			Index Future	543.27	543.0410	543.2700	543.0410	186.00
25/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
25/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	100.00
25/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	1,500.00
25/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.17	94.8200	5.1700	94.8200	1,000.00
25/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.22	94.7600	5.2200	94.7600	0.00
25/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.26	94.7100	5.2600	94.7100	400.00
25/10/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.34	94.6300	5.3400	94.6300	0.00
25/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.49	94.4500	5.4900	94.4500	1,000.00
25/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.72	94.2100	5.7200	94.2100	1,000.00
25/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.91	94.0100	5.9100	94.0100	1,000.00
25/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.14	93.7700	6.1400	93.7700	150.00
25/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.39	93.5200	6.3900	93.5200	2,000.00

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25/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.63	93.2700	6.6300	93.2700	0.00
25/10/2013	R023 On 07-November-13			Bond Future	7.43	104.2255	7.4268	104.2255	12,954.00
25/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	6481	6	6481	6	0.00
25/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	6553	6	6553	6	0.00
25/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	6408	6	6408	6	0.00
25/10/2013	R023 On 06-February-14			Bond Future	7.51	105.5965	7.5112	105.5965	0.00
25/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	2187	3	2187	3	0.00
25/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	2251	3	2251	3	0.00
25/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	2123	3	2123	3	0.00
25/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
25/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
25/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
25/10/2013	R157 On 07-November-13			Bond Future	5.77	115.5449	5.7716	115.5449	27,649.00
25/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	89	0	89	0	0.00
25/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	84	0	84	0	0.00
25/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	94	0	94	0	0.00
25/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	411	0	411	0	0.00
25/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	425	0	425	0	0.00
25/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	398	0	398	0	0.00
25/10/2013	R157 On 06-February-14			Bond Future	5.86	117.0647	5.8612	117.0647	606.00
25/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	398	0	398	0	0.00
25/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	412	0	412	0	0.00
25/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	405	0	405	0	0.00
25/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	746	1	746	1	0.00
25/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	756	1	756	1	0.00
25/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	737	1	737	1	0.00
25/10/2013	R157 On 08-May-14			Bond Future	5.95	111.8285	5.9477	111.8285	0.00
25/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	267	0	267	0	0.00
25/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	263	0	263	0	0.00
25/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	260	0	260	0	0.00
25/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1286	1	1286	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
25/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1296	1	1296	1	0.00
25/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1275	1	1275	1	0.00
25/10/2013	R157 On 07-August-14			Bond Future	6.00	113.3993	6.0037	113.3993	0.00
25/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1240	1	1240	1	0.00
25/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1248	1	1248	1	0.00
25/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1255	1	1255	1	0.00
25/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	431	0	431	0	0.00
25/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	428	0	428	0	0.00
25/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	425	0	425	0	0.00
25/10/2013	R186 On 07-November-13			Bond Future	7.83	126.3838	7.8318	126.3838	56,682.00
25/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	6020	7	6020	7	0.00
25/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	3091	4	3091	4	0.00
25/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	8136	9	8136	9	0.00
25/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
25/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	10215	11	10215	11	0.00
25/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	3943	5	3943	5	0.00
25/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	5,290.00
25/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	3241	4	3241	4	0.00
25/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	2116	3	2116	3	1,000.00
25/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	3165	4	3165	4	0.00
25/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	3	0	3	0	1,030.00
25/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	567	0	567	0	0.00
25/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	24	0	24	0	4,000.00
25/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	272	0	272	0	0.00
25/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	141	0	141	0	0.00
25/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	10664	10	10664	10	0.00
25/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	13310	13	13310	13	0.00
25/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	257	0	257	0	0.00
25/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	0	0	0	0	1,200.00
25/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	243	0	243	0	0.00
25/10/2013	R186 On 06-February-14			Bond Future	7.92	122.7568	7.9150	122.7568	336.00
25/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2782	3	2782	3	0.00
25/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2743	3	2743	3	0.00
25/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2822	3	2822	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
25/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	8267	9	8267	9	0.00
25/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	4296	4	4296	4	0.00
25/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	4244	4	4244	4	0.00
25/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	994	1	994	1	250.00
25/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	4349	4	4349	4	0.00
25/10/2013	R186 On 08-May-14			Bond Future	8.00	124.4057	7.9992	124.4057	540.00
25/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1822	2	1822	2	0.00
25/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	7351	8	7351	8	0.00
25/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1846	2	1846	2	0.00
25/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1799	2	1799	2	0.00
25/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2944	3	2944	3	1,933.00
25/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3009	3	3009	3	1,933.00
25/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	10134	10	10134	10	0.00
25/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	10208	10	10208	10	0.00
25/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	10282	10	10282	10	0.00
25/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	7502	7	7502	7	0.00
25/10/2013	R186 On 07-August-14			Bond Future	8.08	120.8607	8.0780	120.8607	0.00
25/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	6638	7	6638	7	0.00
25/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	6732	7	6732	7	0.00
25/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	6685	7	6685	7	0.00
25/10/2013	R186 On 07-August-14	8.92	Call	Bond Future	9874	10	9874	10	0.00
25/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	4735	4	4735	4	0.00
25/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	4811	5	4811	5	0.00
25/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	4773	5	4773	5	0.00
25/10/2013	R186 On 07-August-14	8.92	Put	Bond Future	2845	3	2845	3	840.00
25/10/2013	R197 On 07-November-13			Bond Future	280.74	280.6694	280.7375	280.6694	2,049.00
25/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	737	1	737	1	0.00
25/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	727	1	727	1	0.00
25/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	747	1	747	1	0.00
25/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
25/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
25/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
25/10/2013	R201 On 07-November-13			Bond Future	4.89	107.5641	4.8924	107.5641	0.00
25/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	67	0	67	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
25/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	71	0	71	0	0.00
25/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	75	0	75	0	0.00
25/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	172	0	172	0	0.00
25/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	165	0	165	0	0.00
25/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	179	0	179	0	0.00
25/10/2013	R201 On 06-February-14			Bond Future	4.77	104.5711	4.7662	104.5711	0.00
25/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	525	1	525	1	0.00
25/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	537	1	537	1	0.00
25/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	531	1	531	1	0.00
25/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	119	0	119	0	0.00
25/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	117	0	117	0	0.00
25/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	121	0	121	0	0.00
25/10/2013	R201 On 08-May-14			Bond Future	4.49	105.9757	4.4930	105.9757	0.00
25/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	393	0	393	0	0.00
25/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	397	0	397	0	0.00
25/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	389	0	389	0	0.00
25/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	235	0	235	0	0.00
25/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	237	0	237	0	0.00
25/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	240	0	240	0	0.00
25/10/2013	R201 On 07-August-14			Bond Future	3.64	103.0540	3.6403	103.0540	0.00
25/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	658	1	658	1	0.00
25/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	664	1	664	1	0.00
25/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	661	1	661	1	0.00
25/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	59	0	59	0	0.00
25/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	59	0	59	0	0.00
25/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	58	0	58	0	0.00
25/10/2013	R202 On 07-November-13			Bond Future	208.64	207.9654	208.6390	207.9654	43,395.00
25/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	361	1	361	1	0.00
25/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	371	1	371	1	0.00
25/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	351	1	351	1	0.00
25/10/2013	R203 On 07-November-13			Bond Future	6.42	107.6119	6.4178	107.6119	19,563.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	23	0	23	0	0.00
25/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	28	0	28	0	0.00
25/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	26	0	26	0	0.00
25/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	105227	105	105227	105	0.00
25/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	1	0	1	0	15.00
25/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	1493	1	1493	1	0.00
25/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	1460	1	1460	1	0.00
25/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
25/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	1526	1	1526	1	0.00
25/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	2502	2	2502	2	0.00
25/10/2013	R203 On 06-February-14			Bond Future	6.51	109.0275	6.5116	109.0275	6.00
25/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	547	1	547	1	0.00
25/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1675	2	1675	2	13.00
25/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	569	1	569	1	0.00
25/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	369	0	369	0	16.00
25/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	558	1	558	1	0.00
25/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	1768	2	1768	2	0.00
25/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2220	2	2220	2	0.00
25/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	1745	2	1745	2	0.00
25/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	610	1	610	1	0.00
25/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	1723	2	1723	2	0.00
25/10/2013	R203 On 08-May-14			Bond Future	6.60	106.3310	6.6035	106.3310	0.00
25/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	457	0	457	0	0.00
25/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1800	2	1800	2	13.00
25/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	443	0	443	0	0.00
25/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	450	0	450	0	0.00
25/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2932	3	2932	3	16.00
25/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3112	3	3112	3	0.00
25/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	542	1	542	1	0.00
25/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3064	3	3064	3	0.00
25/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1083	1	1083	1	0.00
25/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3088	3	3088	3	0.00
25/10/2013	R203 On 07-August-14			Bond Future	6.68	107.8241	6.6843	107.8241	0.00
25/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2658	3	2658	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
25/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2640	3	2640	3	0.00
25/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2621	3	2621	3	0.00
25/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1847	2	1847	2	30.00
25/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	917	1	917	1	0.00
25/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	908	1	908	1	0.00
25/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	926	1	926	1	0.00
25/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1408	1	1408	1	0.00
25/10/2013	R204 On 07-November-13			Bond Future	6.64	109.1590	6.6415	109.1590	31,288.00
25/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	61	0	61	0	0.00
25/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1636	2	1636	2	0.00
25/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	66	0	66	0	0.00
25/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	71	0	71	0	0.00
25/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	1590	1	1590	1	0.00
25/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	64	0	64	0	1,270.00
25/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	1550	1	1550	1	0.00
25/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	1630	1	1630	1	0.00
25/10/2013	R204 On 06-February-14			Bond Future	6.72	106.5648	6.7242	106.5648	0.00
25/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	803	1	803	1	0.00
25/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	833	1	833	1	0.00
25/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	818	1	818	1	0.00
25/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2224	2	2224	2	0.00
25/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2196	2	2196	2	0.00
25/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2168	2	2168	2	0.00
25/10/2013	R204 On 08-May-14			Bond Future	6.81	107.9961	6.8100	107.9961	0.00
25/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	743	1	743	1	0.00
25/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	732	1	732	1	0.00
25/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	754	1	754	1	0.00
25/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	3875	4	3875	4	0.00
25/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	3814	4	3814	4	0.00
25/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	3844	4	3844	4	0.00
25/10/2013	R204 On 07-August-14			Bond Future	6.89	105.4806	6.8872	105.4806	0.00
25/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3520	4	3520	4	0.00
25/10/2013	R204 On 07-August-14	7.78	Call	Bond Future	4336	5	4336	5	0.00
25/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3471	4	3471	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3495	4	3495	4	0.00
25/10/2013	R204 On 07-August-14	7.78	Put	Bond Future	1005	1	1005	1	530.00
25/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1393	1	1393	1	0.00
25/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1368	1	1368	1	0.00
25/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1381	1	1381	1	0.00
25/10/2013	R206 On 07-November-13			Bond Future	5.15	102.8296	5.1484	102.8296	0.00
25/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	2	0	2	0	0.00
25/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	2	0	2	0	0.00
25/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	2	0	2	0	0.00
25/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	155	0	155	0	0.00
25/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	153	0	153	0	0.00
25/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	152	0	152	0	0.00
25/10/2013	R207 On 07-November-13			Bond Future	6.98	103.9742	6.9768	103.9742	21,989.00
25/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	177	0	177	0	0.00
25/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	167	0	167	0	0.00
25/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	158	0	158	0	0.00
25/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	1560	1	1560	1	0.00
25/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	1519	1	1519	1	0.00
25/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	1602	1	1602	1	0.00
25/10/2013	R207 On 06-February-14			Bond Future	7.06	101.7027	7.0628	101.7027	1,081.00
25/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	948	1	948	1	0.00
25/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	964	1	964	1	0.00
25/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	932	1	932	1	0.00
25/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	2954	3	2954	3	0.00
25/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	2987	3	2987	3	0.00
25/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	2921	3	2921	3	0.00
25/10/2013	R207 On 08-May-14			Bond Future	7.15	103.0688	7.1543	103.0688	0.00
25/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	816	1	816	1	0.00
25/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	827	1	827	1	0.00
25/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	805	1	805	1	0.00
25/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	5337	5	5337	5	0.00
25/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	5374	5	5374	5	0.00
25/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	5299	5	5299	5	0.00
25/10/2013	R207 On 07-August-14			Bond Future	7.24	100.8753	7.2391	100.8753	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
25/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3997	4	3997	4	0.00
25/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	4050	4	4050	4	0.00
25/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	4023	4	4023	4	0.00
25/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2010	2	2010	2	0.00
25/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2026	2	2026	2	0.00
25/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	1993	2	1993	2	0.00
25/10/2013	R208 On 07-November-13			Bond Future	7.15	98.9318	7.1465	98.9318	10,578.00
25/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	89	0	89	0	0.00
25/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	2042	2	2042	2	0.00
25/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	83	0	83	0	0.00
25/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	96	0	96	0	0.00
25/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	93	0	93	0	1,520.00
25/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	2099	2	2099	2	0.00
25/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	1997	2	1997	2	0.00
25/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	2048	2	2048	2	0.00
25/10/2013	R208 On 06-February-14			Bond Future	7.23	100.2331	7.2293	100.2331	0.00
25/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	826	1	826	1	0.00
25/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	842	1	842	1	0.00
25/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	858	1	858	1	0.00
25/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	3437	3	3437	3	0.00
25/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	3477	3	3477	3	0.00
25/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	3517	3	3517	3	0.00
25/10/2013	R208 On 08-May-14			Bond Future	7.31	98.1830	7.3123	98.1830	0.00
25/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	670	1	670	1	0.00
25/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	691	1	691	1	0.00
25/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	680	1	680	1	0.00
25/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	6208	6	6208	6	0.00
25/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	6118	6	6118	6	0.00
25/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	6163	6	6163	6	0.00
25/10/2013	R208 On 07-August-14			Bond Future	7.39	99.5616	7.3889	99.5616	0.00
25/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	4222	4	4222	4	0.00
25/10/2013	R208 On 07-August-14	8.28	Call	Bond Future	5780	6	5780	6	0.00
25/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	4192	4	4192	4	0.00
25/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	4253	5	4253	5	0.00

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25/10/2013	R208 On 07-August-14	8.28	Put	Bond Future	1391	1	1391	1	630.00
25/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2166	2	2166	2	0.00
25/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2148	2	2148	2	0.00
25/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2185	2	2185	2	0.00
25/10/2013	R209 On 07-November-13			Bond Future	8.67	77.5357	8.6663	77.5357	19,784.00
25/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1027	1	1027	1	0.00
25/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1645	2	1645	2	0.00
25/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	5537	6	5537	6	0.00
25/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1695	2	1695	2	0.00
25/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1746	2	1746	2	0.00
25/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	4498	5	4498	5	0.00
25/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	6229	7	6229	7	0.00
25/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	7594	8	7594	8	0.00
25/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	20	0	20	0	5,000.00
25/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	669	1	669	1	0.00
25/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	1157	1	1157	1	4,700.00
25/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	614	0	614	0	0.00
25/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	57	0	57	0	1,000.00
25/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	2	0	2	0	1,520.00
25/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	641	1	641	1	0.00
25/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	10	0	10	0	980.00
25/10/2013	R209 On 06-February-14			Bond Future	8.75	78.5556	8.7471	78.5556	0.00
25/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2642	3	2642	3	0.00
25/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2709	3	2709	3	0.00
25/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2675	3	2675	3	0.00
25/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	4295	4	4295	4	0.00
25/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	4247	4	4247	4	0.00
25/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	4200	4	4200	4	0.00
25/10/2013	R209 On 08-May-14			Bond Future	8.83	76.4659	8.8272	76.4659	0.00
25/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1681	2	1681	2	0.00
25/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1661	2	1661	2	0.00
25/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1640	2	1640	2	0.00
25/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	9846	9	9846	9	0.00
25/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	9916	10	9916	10	0.00

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25/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	9776	9	9776	9	0.00
25/10/2013	R209 On 07-August-14			Bond Future	8.90	77.5397	8.9031	77.5397	0.00
25/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	6054	6	6054	6	0.00
25/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	6092	6	6092	6	0.00
25/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	6015	6	6015	6	0.00
25/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	4911	5	4911	5	0.00
25/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	4982	5	4982	5	0.00
25/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	4946	5	4946	5	0.00
25/10/2013	R210 On 07-November-13			Bond Future	159.34	159.2978	159.3381	159.2978	1,319.00
25/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	652	1	652	1	0.00
25/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	662	1	662	1	0.00
25/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	672	1	672	1	0.00
25/10/2013	R211 On 07-November-13			Bond Future	128.69	128.6652	128.6917	128.6652	522.00
25/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1308	1	1308	1	0.00
25/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1318	1	1318	1	0.00
25/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1298	1	1298	1	0.00
25/10/2013	R212 On 07-November-13			Bond Future	132.11	132.0811	132.1123	132.0811	21,791.00
25/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	888	1	888	1	0.00
25/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	898	1	898	1	0.00
25/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	878	1	878	1	0.00
25/10/2013	R213 On 07-November-13			Bond Future	8.48	88.6371	8.4823	88.6371	15,045.00
25/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1713	2	1713	2	0.00
25/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1662	2	1662	2	0.00
25/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1612	2	1612	2	0.00
25/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	715	1	715	1	0.00

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25/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	686	1	686	1	0.00
25/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	745	1	745	1	0.00
25/10/2013	R213 On 06-February-14			Bond Future	8.57	89.8030	8.5696	89.8030	0.00
25/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2535	3	2535	3	0.00
25/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2568	3	2568	3	0.00
25/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2600	3	2600	3	0.00
25/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	4755	4	4755	4	0.00
25/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	4705	4	4705	4	0.00
25/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	4806	4	4806	4	0.00
25/10/2013	R213 On 08-May-14			Bond Future	8.65	87.4711	8.6529	87.4711	0.00
25/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1697	2	1697	2	0.00
25/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1739	2	1739	2	0.00
25/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1718	2	1718	2	0.00
25/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	10130	10	10130	10	0.00
25/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	10199	10	10199	10	0.00
25/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	10061	10	10061	10	0.00
25/10/2013	R213 On 07-August-14			Bond Future	8.73	88.6992	8.7328	88.6992	0.00
25/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	6067	6	6067	6	0.00
25/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	6146	6	6146	6	0.00
25/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	6106	6	6106	6	0.00
25/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5173	5	5173	5	0.00
25/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5209	5	5209	5	0.00
25/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5246	5	5246	5	0.00
25/10/2013	R214 On 07-November-13			Bond Future	8.82	78.0009	8.8167	78.0009	2,427.00
25/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	2	0	2	0	0.00
25/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	2	0	2	0	0.00
25/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	1	0	1	0	0.00
25/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	9184	9	9184	9	0.00
25/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	9086	9	9086	9	0.00
25/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	9283	9	9283	9	0.00
25/10/2013	R214 On 06-February-14			Bond Future	8.90	79.0269	8.9001	79.0269	0.00
25/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	4169	4	4169	4	0.00
25/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	4127	4	4127	4	0.00
25/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	4085	4	4085	4	0.00



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25/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3326	3	3326	3	0.00
25/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	3364	3	3364	3	0.00
25/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3289	3	3289	3	0.00
25/10/2013	R248 On 07-November-13			Bond Future	8.89	100.9607	8.8921	100.9607	10,220.00
25/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
25/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	12038	11	12038	11	0.00
25/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	12167	11	12167	11	0.00
25/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	12296	12	12296	12	0.00
25/10/2013	R248 On 06-February-14			Bond Future	8.98	102.2887	8.9781	102.2887	0.00
25/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	1349	2	1349	2	0.00
25/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	1146	2	1146	2	0.00
25/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	1248	2	1248	2	0.00
25/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
25/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
25/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00