



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
19/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	2025 On 06-February-14			Bond Future	110.92	110.9247	110.9242	110.9247	0.00
19/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
19/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
19/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
19/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	76	0	76	0	0.00
19/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	66	0	66	0	0.00
19/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	86	0	86	0	0.00
19/11/2013	2037 On 06-February-14			Bond Future	9.16	94.5076	9.1613	94.5076	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
19/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	2030	3	2030	3	0.00
19/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	1943	2	1943	2	0.00
19/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	1856	2	1856	2	0.00
19/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
19/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
19/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
19/11/2013	2037 On 08-May-14			Bond Future	9.26	95.7511	9.2623	95.7511	0.00
19/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	1122	2	1122	2	0.00
19/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	948	2	948	2	0.00
19/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	1035	2	1035	2	0.00
19/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
19/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
19/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
19/11/2013	2037 On 07-August-14			Bond Future	9.36	92.8251	9.3602	92.8251	0.00
19/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
19/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
19/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
19/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	2860	2	2860	2	0.00
19/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	2768	2	2768	2	0.00
19/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	2677	2	2677	2	0.00
19/11/2013	2038 On 06-February-14			Bond Future	107.05	107.0442	107.0452	107.0442	24.00
19/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	35	0	35	0	0.00
19/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	45	0	45	0	0.00
19/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	55	0	55	0	0.00
19/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
19/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
19/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
19/11/2013	2050 On 06-February-14			Bond Future	111.46	111.4601	111.4615	111.4601	472.00
19/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1461	1	1461	1	0.00
19/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1451	1	1451	1	0.00
19/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1471	1	1471	1	0.00
19/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
19/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
19/11/2013	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
19/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	AL37 On 06-February-14			Index Future	415.33	415.7190	415.3330	415.7190	0.00
19/11/2013	AL37 On 08-May-14			Index Future	420.80	421.1890	420.8010	421.1890	0.00
19/11/2013	AL7T On 06-February-14			Index Future	489.63	490.8220	489.6310	490.8220	1.00
19/11/2013	AL7T On 08-May-14			Index Future	496.08	497.2810	496.0780	497.2810	0.00
19/11/2013	ALBI On 06-February-14			Index Future	440.06	441.3160	440.0590	441.3160	790.00
19/11/2013	ALBI On 08-May-14			Index Future	445.85	447.1230	445.8530	447.1230	85.00
19/11/2013	ALBI On 07-August-14			Index Future	452.04	453.3370	452.0400	453.3370	0.00
19/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	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
19/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2013	EL28 On 06-February-14			Bond Future	113.05	113.0536	113.0550	113.0536	0.00
19/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2065	2	2065	2	0.00
19/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2045	2	2045	2	0.00
19/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2055	2	2055	2	0.00
19/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
19/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
19/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
19/11/2013	ES33 On 06-February-14			Bond Future	9.70	84.3783	9.7015	84.3783	6,292.00
19/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
19/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
19/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
19/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1132	1	1132	1	0.00
19/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1056	1	1056	1	0.00
19/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1207	1	1207	1	0.00
19/11/2013	ES33 On 08-May-14			Bond Future	9.82	81.7065	9.8208	81.7065	0.00
19/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
19/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
19/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
19/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	1999	2	1999	2	0.00
19/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	1924	1	1924	1	0.00
19/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2074	2	2074	2	0.00
19/11/2013	GOVI On 06-February-14			GOVI	439.62	440.8000	439.6180	440.8000	371.00
19/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	1	0	1	0.00
19/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	1	0	1	0.00
19/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	1	0	1	0.00
19/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	3720	0	3720	0	0.00
19/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	3920	0	3920	0	0.00
19/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	3820	0	3820	0	0.00
19/11/2013	GOVI On 08-May-14			GOVI	445.41	446.6010	445.4060	446.6010	0.00
19/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	33960	5	33960	5	0.00

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19/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	34060	5	34060	5	0.00
19/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	34160	5	34160	5	0.00
19/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
19/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
19/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
19/11/2013	GOVI On 07-August-14			GOVI	451.59	452.8070	451.5870	452.8070	0.00
19/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
19/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
19/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
19/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	84030	7	84030	7	0.00
19/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	84230	7	84230	7	0.00
19/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	84130	7	84130	7	0.00
19/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/11/2013	IGOV On 06-February-14			Index Future	201.01	201.0540	201.0070	201.0540	1,328.00
19/11/2013	IGOV On 08-May-14			Index Future	203.68	203.7240	203.6770	203.7240	7.00
19/11/2013	ILBI On 06-February-14			Index Future	544.44	543.9260	544.4400	543.9260	190.00
19/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
19/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/11/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/11/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/11/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	100.00
19/11/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	1,500.00
19/11/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	1,000.00
19/11/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.25	94.7500	5.2500	94.7500	0.00
19/11/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.26	94.7400	5.2600	94.7400	400.00
19/11/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.34	94.6600	5.3400	94.6600	0.00
19/11/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	4,000.00
19/11/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.94	94.0600	5.9400	94.0600	1,000.00
19/11/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.25	93.7600	6.2500	93.7600	0.00
19/11/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.57	93.4500	6.5700	93.4500	150.00
19/11/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.87	93.1400	6.8700	93.1400	2,200.00
19/11/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.16	92.8500	7.1600	92.8500	0.00

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19/11/2013	R023 On 06-February-14			Bond Future	7.91	102.8041	7.9053	102.8041	11,259.00
19/11/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R023 On 06-February-14	7.85	Put	Bond Future	351	0	351	0	0.00
19/11/2013	R023 On 06-February-14	7.84	Put	Bond Future	415	0	415	0	0.00
19/11/2013	R023 On 06-February-14	7.86	Put	Bond Future	288	0	288	0	0.00
19/11/2013	R023 On 08-May-14			Bond Future	8.01	100.2402	8.0057	100.2402	0.00
19/11/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R023 On 08-May-14	7.61	Put	Bond Future	2480	2	2480	2	0.00
19/11/2013	R023 On 08-May-14	7.60	Put	Bond Future	2544	2	2544	2	0.00
19/11/2013	R023 On 08-May-14	7.59	Put	Bond Future	2607	2	2607	2	0.00
19/11/2013	R157 On 06-February-14			Bond Future	6.12	116.6152	6.1206	116.6152	32,109.00
19/11/2013	R157 On 06-February-14	5.64	Call	Bond Future	176	0	176	0	0.00
19/11/2013	R157 On 06-February-14	5.66	Call	Bond Future	185	0	185	0	0.00
19/11/2013	R157 On 06-February-14	5.65	Call	Bond Future	181	0	181	0	0.00
19/11/2013	R157 On 06-February-14	5.65	Put	Bond Future	939	1	939	1	0.00
19/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	951	1	951	1	0.00
19/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	928	1	928	1	0.00
19/11/2013	R157 On 08-May-14			Bond Future	6.28	111.3419	6.2824	111.3419	0.00
19/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	148	0	148	0	0.00
19/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	146	0	146	0	0.00
19/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	143	0	143	0	0.00
19/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1621	2	1621	2	0.00
19/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1610	2	1610	2	0.00
19/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1633	2	1633	2	0.00
19/11/2013	R157 On 07-August-14			Bond Future	6.44	112.8912	6.4362	112.8912	0.00
19/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	871	1	871	1	0.00
19/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	877	1	877	1	0.00
19/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	884	1	884	1	0.00
19/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	538	1	538	1	0.00
19/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	533	1	533	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
19/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	529	1	529	1	0.00
19/11/2013	R157 On 06-November-14			Bond Future	6.71	107.6408	6.7129	107.6408	0.00
19/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	464	0	464	0	0.00
19/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	461	0	461	0	0.00
19/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	467	0	467	0	0.00
19/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	894	1	894	1	0.00
19/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	904	1	904	1	0.00
19/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	899	1	899	1	0.00
19/11/2013	R186 On 06-February-14			Bond Future	8.22	119.8677	8.2246	119.8677	55,933.00
19/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1269	1	1269	1	0.00
19/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	5698	6	5698	6	0.00
19/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1243	1	1243	1	0.00
19/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1295	1	1295	1	0.00
19/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	5554	5	5554	5	0.00
19/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	5487	5	5487	5	0.00
19/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1195	1	1195	1	250.00
19/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	5621	5	5621	5	0.00
19/11/2013	R186 On 08-May-14			Bond Future	8.32	121.4450	8.3238	121.4450	640.00
19/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	897	1	897	1	0.00
19/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	911	1	911	1	0.00
19/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	5103	5	5103	5	0.00
19/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	883	1	883	1	0.00
19/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1615	2	1615	2	1,933.00
19/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	3600	3	3600	3	1,933.00
19/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	12039	12	12039	12	0.00
19/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	12123	12	12123	12	0.00
19/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	12206	12	12206	12	0.00
19/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	9014	9	9014	9	0.00
19/11/2013	R186 On 07-August-14			Bond Future	8.42	117.8428	8.4164	117.8428	0.00
19/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	4700	5	4700	5	0.00
19/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	4779	5	4779	5	0.00
19/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	4740	5	4740	5	0.00
19/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	7522	8	7522	8	0.00
19/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	5680	5	5680	5	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
19/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	5771	6	5771	6	0.00
19/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	5725	5	5725	5	0.00
19/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3390	3	3390	3	840.00
19/11/2013	R186 On 06-November-14			Bond Future	8.51	119.4690	8.5146	119.4690	0.00
19/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	8941	9	8941	9	0.00
19/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	4556	5	4556	5	0.00
19/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	4626	5	4626	5	0.00
19/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	4591	5	4591	5	0.00
19/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	7644	7	7644	7	0.00
19/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	7694	7	7694	7	0.00
19/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	7594	7	7594	7	0.00
19/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	3724	4	3724	4	2,010.00
19/11/2013	R197 On 06-February-14			Bond Future	277.78	278.0044	277.7757	278.0044	2,049.00
19/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	2224	2	2224	2	0.00
19/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	2234	2	2234	2	0.00
19/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	2214	2	2214	2	0.00
19/11/2013	R201 On 06-February-14			Bond Future	4.23	104.9731	4.2279	104.9731	0.00
19/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	882	1	882	1	0.00
19/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	889	1	889	1	0.00
19/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	898	1	898	1	0.00
19/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	16	0	16	0	0.00
19/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	16	0	16	0	0.00
19/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	17	0	17	0	0.00
19/11/2013	R201 On 08-May-14			Bond Future	3.77	106.3543	3.7725	106.3543	0.00
19/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	661	1	661	1	0.00
19/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	666	1	666	1	0.00
19/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	656	1	656	1	0.00
19/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	66	0	66	0	0.00
19/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	65	0	65	0	0.00
19/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	67	0	67	0	0.00
19/11/2013	R201 On 07-August-14			Bond Future	2.47	103.4241	2.4669	103.4241	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
19/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	1035	1	1035	1	0.00
19/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	1042	1	1042	1	0.00
19/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	1039	1	1039	1	0.00
19/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	6	0	6	0	0.00
19/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	6	0	6	0	0.00
19/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	6	0	6	0	0.00
19/11/2013	R202 On 06-February-14			Bond Future	209.34	209.3417	209.3433	209.3417	43,449.00
19/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	353	0	353	0	0.00
19/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	333	0	333	0	0.00
19/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	343	0	343	0	0.00
19/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
19/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
19/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
19/11/2013	R203 On 06-February-14			Bond Future	6.89	107.6684	6.8922	107.6684	8,517.00
19/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	98	0	98	0	16.00
19/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	179	0	179	0	0.00
19/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	842	1	842	1	13.00
19/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	170	0	170	0	0.00
19/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	174	0	174	0	0.00
19/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3181	3	3181	3	0.00
19/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	2622	3	2622	3	0.00
19/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	2566	3	2566	3	0.00
19/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1010	1	1010	1	0.00
19/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	2594	3	2594	3	0.00
19/11/2013	R203 On 08-May-14			Bond Future	7.03	104.9249	7.0262	104.9249	0.00
19/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	209	0	209	0	0.00
19/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	1085	1	1085	1	13.00
19/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	202	0	202	0	0.00
19/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	206	0	206	0	0.00
19/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	1987	2	1987	2	16.00
19/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4148	4	4148	4	0.00
19/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	874	1	874	1	0.00
19/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4120	4	4120	4	0.00
19/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4093	4	4093	4	0.00

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19/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1645	2	1645	2	0.00
19/11/2013	R203 On 07-August-14			Bond Future	7.15	106.3843	7.1516	106.3843	0.00
19/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1801	2	1801	2	0.00
19/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1786	2	1786	2	0.00
19/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1770	2	1770	2	0.00
19/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	1163	1	1163	1	30.00
19/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1374	1	1374	1	0.00
19/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1362	1	1362	1	0.00
19/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1386	1	1386	1	0.00
19/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2035	2	2035	2	0.00
19/11/2013	R203 On 06-November-14			Bond Future	7.31	103.6917	7.3097	103.6917	0.00
19/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	1161	1	1161	1	0.00
19/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	1182	1	1182	1	0.00
19/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	1172	1	1172	1	0.00
19/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2375	2	2375	2	0.00
19/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2343	2	2343	2	0.00
19/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2359	2	2359	2	0.00
19/11/2013	R204 On 06-February-14			Bond Future	7.15	104.6563	7.1480	104.6563	28,279.00
19/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	308	0	308	0	0.00
19/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	315	0	315	0	0.00
19/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	322	0	322	0	0.00
19/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	3461	3	3461	3	0.00
19/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3426	3	3426	3	0.00
19/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	3497	3	3497	3	0.00
19/11/2013	R204 On 08-May-14			Bond Future	7.27	106.0334	7.2689	106.0334	0.00
19/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	338	0	338	0	0.00
19/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	333	0	333	0	0.00
19/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	344	0	344	0	0.00
19/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5261	5	5261	5	0.00
19/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5296	5	5296	5	0.00
19/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5225	5	5225	5	0.00
19/11/2013	R204 On 07-August-14			Bond Future	7.38	103.4766	7.3818	103.4766	0.00
19/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2410	2	2410	2	0.00
19/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	3100	3	3100	3	0.00

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19/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2430	2	2430	2	0.00
19/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2391	2	2391	2	0.00
19/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1631	2	1631	2	530.00
19/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2175	2	2175	2	0.00
19/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2140	2	2140	2	0.00
19/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2157	2	2157	2	0.00
19/11/2013	R204 On 06-November-14			Bond Future	7.51	104.9045	7.5106	104.9045	0.00
19/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1785	2	1785	2	0.00
19/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1799	2	1799	2	0.00
19/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	3545	4	3545	4	0.00
19/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1771	2	1771	2	0.00
19/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	3601	4	3601	4	0.00
19/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	1875	2	1875	2	1,270.00
19/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	3579	4	3579	4	0.00
19/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	3623	4	3623	4	0.00
19/11/2013	R207 On 06-February-14			Bond Future	7.46	99.7018	7.4614	99.7018	18,702.00
19/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	324	0	324	0	0.00
19/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	316	0	316	0	0.00
19/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	332	0	332	0	0.00
19/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4222	4	4222	4	0.00
19/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4264	4	4264	4	0.00
19/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4180	4	4180	4	0.00
19/11/2013	R207 On 08-May-14			Bond Future	7.58	101.0136	7.5809	101.0136	0.00
19/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	338	0	338	0	0.00
19/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	344	0	344	0	0.00
19/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	332	0	332	0	0.00
19/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	6802	7	6802	7	0.00
19/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	6845	7	6845	7	0.00
19/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	6760	7	6760	7	0.00
19/11/2013	R207 On 07-August-14			Bond Future	7.69	98.7781	7.6937	98.7781	0.00
19/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2675	3	2675	3	0.00
19/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2719	3	2719	3	0.00
19/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2697	3	2697	3	0.00
19/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2670	3	2670	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
19/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2692	3	2692	3	0.00
19/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2649	3	2649	3	0.00
19/11/2013	R207 On 06-November-14			Bond Future	7.81	100.1412	7.8139	100.1412	0.00
19/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	2289	2	2289	2	0.00
19/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	2254	2	2254	2	0.00
19/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	2271	2	2271	2	0.00
19/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4237	4	4237	4	0.00
19/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4212	4	4212	4	0.00
19/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4187	4	4187	4	0.00
19/11/2013	R208 On 06-February-14			Bond Future	7.63	97.9095	7.6310	97.9095	10,350.00
19/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	287	0	287	0	0.00
19/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	301	0	301	0	0.00
19/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	294	0	294	0	0.00
19/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	5072	5	5072	5	0.00
19/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	5024	5	5024	5	0.00
19/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	5121	5	5121	5	0.00
19/11/2013	R208 On 08-May-14			Bond Future	7.74	95.8018	7.7379	95.8018	0.00
19/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	314	0	314	0	0.00
19/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	325	0	325	0	0.00
19/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	319	0	319	0	0.00
19/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	8050	8	8050	8	0.00
19/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	7949	8	7949	8	0.00
19/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	8000	8	8000	8	0.00
19/11/2013	R208 On 07-August-14			Bond Future	7.84	97.1344	7.8379	97.1344	0.00
19/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2827	3	2827	3	0.00
19/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	4129	4	4129	4	0.00
19/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2803	3	2803	3	0.00
19/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2852	3	2852	3	0.00
19/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	1983	2	1983	2	630.00
19/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	3014	3	3014	3	0.00
19/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	2989	3	2989	3	0.00
19/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3039	3	3039	3	0.00
19/11/2013	R208 On 06-November-14			Bond Future	7.95	95.0783	7.9490	95.0783	0.00
19/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	2260	2	2260	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
19/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	2299	2	2299	2	0.00
19/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	2279	2	2279	2	0.00
19/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4810	5	4810	5	0.00
19/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	4688	5	4688	5	0.00
19/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2235	2	2235	2	1,520.00
19/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	4718	5	4718	5	0.00
19/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	4658	5	4658	5	0.00
19/11/2013	R209 On 06-February-14			Bond Future	9.02	76.3581	9.0247	76.3581	23,202.00
19/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1275	1	1275	1	0.00
19/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1321	1	1321	1	0.00
19/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1298	1	1298	1	0.00
19/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	5060	5	5060	5	0.00
19/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	4945	5	4945	5	0.00
19/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	5002	5	5002	5	0.00
19/11/2013	R209 On 08-May-14			Bond Future	9.12	74.2185	9.1157	74.2185	0.00
19/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	932	1	932	1	0.00
19/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	918	1	918	1	0.00
19/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	905	1	905	1	0.00
19/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	11285	11	11285	11	0.00
19/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	11208	11	11208	11	0.00
19/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	11362	11	11362	11	0.00
19/11/2013	R209 On 07-August-14			Bond Future	9.20	75.2510	9.2014	75.2510	0.00
19/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4384	5	4384	5	0.00
19/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4417	5	4417	5	0.00
19/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4351	5	4351	5	0.00
19/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5458	5	5458	5	0.00
19/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5540	5	5540	5	0.00
19/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5499	5	5499	5	0.00
19/11/2013	R209 On 06-November-14			Bond Future	9.29	73.1445	9.2918	73.1445	0.00
19/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4645	5	4645	5	0.00
19/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4677	5	4677	5	0.00
19/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4708	5	4708	5	0.00
19/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	6858	7	6858	7	0.00
19/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	6771	7	6771	7	0.00

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19/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	6814	7	6814	7	0.00
19/11/2013	R210 On 06-February-14			Bond Future	162.32	162.3238	162.3240	162.3238	1,319.00
19/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	834	1	834	1	0.00
19/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	814	1	814	1	0.00
19/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	824	1	824	1	0.00
19/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
19/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
19/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
19/11/2013	R211 On 06-February-14			Bond Future	129.07	129.0718	129.0657	129.0718	522.00
19/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	56	0	56	0	0.00
19/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	66	0	66	0	0.00
19/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	76	0	76	0	0.00
19/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
19/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
19/11/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
19/11/2013	R212 On 06-February-14			Bond Future	131.65	131.6523	131.6507	131.6523	21,791.00
19/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1339	1	1339	1	0.00
19/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1359	1	1359	1	0.00
19/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1349	1	1349	1	0.00
19/11/2013	R213 On 06-February-14			Bond Future	8.84	87.5345	8.8359	87.5345	21,021.00
19/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	1182	1	1182	1	0.00
19/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	1160	1	1160	1	0.00
19/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	1138	1	1138	1	0.00
19/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	5432	5	5432	5	0.00
19/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	5372	5	5372	5	0.00
19/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	5493	5	5493	5	0.00
19/11/2013	R213 On 08-May-14			Bond Future	8.93	85.1489	8.9303	85.1489	0.00
19/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	933	1	933	1	0.00
19/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	920	1	920	1	0.00
19/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	947	1	947	1	0.00
19/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	11480	11	11480	11	0.00

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19/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	11557	11	11557	11	0.00
19/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	11404	11	11404	11	0.00
19/11/2013	R213 On 07-August-14			Bond Future	9.02	86.3331	9.0205	86.3331	0.00
19/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	4428	5	4428	5	0.00
19/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4496	5	4496	5	0.00
19/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	4462	5	4462	5	0.00
19/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	5743	6	5743	6	0.00
19/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	5701	6	5701	6	0.00
19/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	5785	6	5785	6	0.00
19/11/2013	R213 On 06-November-14			Bond Future	9.12	83.9863	9.1174	83.9863	0.00
19/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	4860	5	4860	5	0.00
19/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	4925	5	4925	5	0.00
19/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	4893	5	4893	5	0.00
19/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	6878	7	6878	7	0.00
19/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	6922	7	6922	7	0.00
19/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	6835	7	6835	7	0.00
19/11/2013	R214 On 06-February-14			Bond Future	9.19	76.6516	9.1928	76.6516	2,927.00
19/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2264	2	2264	2	0.00
19/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2232	2	2232	2	0.00
19/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2199	2	2199	2	0.00
19/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	3738	4	3738	4	0.00
19/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	3785	4	3785	4	0.00
19/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	3691	3	3691	3	0.00
19/11/2013	R214 On 08-May-14			Bond Future	9.28	74.3753	9.2834	74.3753	0.00
19/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3270	3	3270	3	0.00
19/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3302	4	3302	4	0.00
19/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3238	3	3238	3	0.00
19/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5418	5	5418	5	0.00
19/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5465	5	5465	5	0.00
19/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5513	5	5513	5	0.00
19/11/2013	R248 On 06-February-14			Bond Future	9.27	99.1456	9.2653	99.1456	10,220.00
19/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00

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19/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	1748	1	1748	1	0.00
19/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	1647	1	1647	1	0.00
19/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	1546	1	1546	1	0.00
19/11/2013	R248 On 08-May-14			Bond Future	9.36	96.0283	9.3589	96.0283	0.00
19/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
19/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	3063	3	3063	3	0.00
19/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	2961	2	2961	2	0.00
19/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	3165	3	3165	3	0.00