



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
21/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	2025 On 06-February-14			Bond Future	110.70	110.7020	110.7022	110.7020	0.00
21/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	298	0	298	0	0.00
21/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	288	0	288	0	0.00
21/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	308	0	308	0	0.00
21/11/2013	2037 On 06-February-14			Bond Future	9.20	94.3118	9.1981	94.3118	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
21/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	1699	2	1699	2	0.00
21/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	1612	2	1612	2	0.00
21/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	1524	2	1524	2	0.00
21/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 08-May-14			Bond Future	9.30	95.5534	9.3003	95.5534	0.00
21/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	785	1	785	1	0.00
21/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	611	1	611	1	0.00
21/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	698	1	698	1	0.00
21/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 07-August-14			Bond Future	9.40	92.6222	9.3997	92.6222	0.00
21/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	3202	2	3202	2	0.00
21/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	3111	2	3111	2	0.00
21/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	3019	2	3019	2	0.00
21/11/2013	2038 On 06-February-14			Bond Future	106.56	107.0503	106.5555	107.0503	24.00
21/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
21/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	444	0	444	0	0.00
21/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	454	0	454	0	0.00
21/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	434	0	434	0	0.00
21/11/2013	2050 On 06-February-14			Bond Future	111.47	111.4671	111.4693	111.4671	472.00
21/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1469	1	1469	1	0.00
21/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1459	1	1459	1	0.00
21/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1479	1	1479	1	0.00
21/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
21/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
21/11/2013	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
21/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	AL37 On 06-February-14			Index Future	414.21	416.2390	414.2140	416.2390	0.00
21/11/2013	AL37 On 08-May-14			Index Future	419.66	421.7190	419.6630	421.7190	0.00
21/11/2013	AL7T On 06-February-14			Index Future	487.14	490.5380	487.1350	490.5380	1.00
21/11/2013	AL7T On 08-May-14			Index Future	493.54	496.9960	493.5430	496.9960	0.00
21/11/2013	ALBI On 06-February-14			Index Future	438.43	441.0590	438.4260	441.0590	790.00
21/11/2013	ALBI On 08-May-14			Index Future	444.19	446.8650	444.1930	446.8650	85.00
21/11/2013	ALBI On 07-August-14			Index Future	450.35	453.0660	450.3530	453.0660	0.00
21/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	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
21/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2013	EL28 On 06-February-14			Bond Future	113.06	113.0612	113.0632	113.0612	0.00
21/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2073	2	2073	2	0.00
21/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2053	2	2053	2	0.00
21/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2063	2	2063	2	0.00
21/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
21/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
21/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
21/11/2013	ES33 On 06-February-14			Bond Future	9.75	84.2254	9.7477	84.2254	6,292.00
21/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
21/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
21/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
21/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1471	1	1471	1	0.00
21/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1396	1	1396	1	0.00
21/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1547	1	1547	1	0.00
21/11/2013	ES33 On 08-May-14			Bond Future	9.87	81.5522	9.8686	81.5522	0.00
21/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
21/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
21/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
21/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2344	2	2344	2	0.00
21/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2269	2	2269	2	0.00
21/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2419	2	2419	2	0.00
21/11/2013	GOVI On 06-February-14			GOVI	437.96	440.5570	437.9580	440.5570	373.00
21/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	1	0	1	0.00
21/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	1	0	1	0.00
21/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	1	0	1	0.00
21/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	20320	0	20320	0	0.00
21/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	20520	0	20520	0	0.00
21/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	20420	0	20420	0	0.00
21/11/2013	GOVI On 08-May-14			GOVI	443.72	446.3570	443.7190	446.3570	0.00
21/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	17090	4	17090	4	0.00

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21/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	17190	4	17190	4	0.00
21/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	17290	4	17290	4	0.00
21/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
21/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
21/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
21/11/2013	GOVI On 07-August-14			GOVI	449.87	452.5510	449.8730	452.5510	0.00
21/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
21/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
21/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
21/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	101170	7	101170	7	0.00
21/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	101370	7	101370	7	0.00
21/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	101270	7	101270	7	0.00
21/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/11/2013	IGOV On 06-February-14			Index Future	200.62	200.8900	200.6200	200.8900	1,328.00
21/11/2013	IGOV On 08-May-14			Index Future	203.28	203.5590	203.2830	203.5590	7.00
21/11/2013	ILBI On 06-February-14			Index Future	544.00	544.3180	543.9960	544.3180	190.00
21/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
21/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/11/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/11/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/11/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.21	94.8200	5.2100	94.8200	1,500.00
21/11/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.22	94.8100	5.2200	94.8100	1,000.00
21/11/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.27	94.7800	5.2700	94.7800	0.00
21/11/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.29	94.7700	5.2900	94.7700	0.00
21/11/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.39	94.7100	5.3900	94.7100	0.00
21/11/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.46	5.3500	5.4600	5.3500	0.00
21/11/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.60	94.4700	5.6000	94.4700	4,000.00
21/11/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.97	94.1300	5.9700	94.1300	1,000.00
21/11/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.30	93.8200	6.3000	93.8200	0.00
21/11/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.60	93.4900	6.6000	93.4900	150.00
21/11/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.91	93.2000	6.9100	93.2000	3,200.00
21/11/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.21	92.9100	7.2100	92.9100	0.00

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21/11/2013	R023 On 06-February-14			Bond Future	7.99	102.7658	7.9939	102.7658	11,259.00
21/11/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R023 On 06-February-14	7.85	Put	Bond Future	911	0	911	0	0.00
21/11/2013	R023 On 06-February-14	7.84	Put	Bond Future	975	0	975	0	0.00
21/11/2013	R023 On 06-February-14	7.86	Put	Bond Future	847	0	847	0	0.00
21/11/2013	R023 On 08-May-14			Bond Future	8.10	100.2023	8.0981	100.2023	0.00
21/11/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R023 On 08-May-14	7.61	Put	Bond Future	3048	2	3048	2	0.00
21/11/2013	R023 On 08-May-14	7.60	Put	Bond Future	3112	2	3112	2	0.00
21/11/2013	R023 On 08-May-14	7.59	Put	Bond Future	3175	2	3175	2	0.00
21/11/2013	R157 On 06-February-14			Bond Future	6.23	116.6518	6.2295	116.6518	32,109.00
21/11/2013	R157 On 06-February-14	5.64	Call	Bond Future	127	0	127	0	0.00
21/11/2013	R157 On 06-February-14	5.66	Call	Bond Future	134	0	134	0	0.00
21/11/2013	R157 On 06-February-14	5.65	Call	Bond Future	131	0	131	0	0.00
21/11/2013	R157 On 06-February-14	5.65	Put	Bond Future	1064	1	1064	1	0.00
21/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1077	1	1077	1	0.00
21/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1051	1	1051	1	0.00
21/11/2013	R157 On 08-May-14			Bond Future	6.41	111.3799	6.4143	111.3799	0.00
21/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	117	0	117	0	0.00
21/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	115	0	115	0	0.00
21/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	113	0	113	0	0.00
21/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1768	2	1768	2	0.00
21/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1757	2	1757	2	0.00
21/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1780	2	1780	2	0.00
21/11/2013	R157 On 07-August-14			Bond Future	6.60	112.9268	6.6022	112.9268	0.00
21/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	751	1	751	1	0.00
21/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	757	1	757	1	0.00
21/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	763	1	763	1	0.00
21/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	600	0	600	0	0.00
21/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	596	0	596	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
21/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	591	0	591	0	0.00
21/11/2013	R157 On 06-November-14			Bond Future	6.93	107.6762	6.9292	107.6762	0.00
21/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	376	0	376	0	0.00
21/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	373	0	373	0	0.00
21/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	379	0	379	0	0.00
21/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	988	1	988	1	0.00
21/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	999	1	999	1	0.00
21/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	993	1	993	1	0.00
21/11/2013	R186 On 06-February-14			Bond Future	8.30	119.5395	8.2976	119.5395	59,540.00
21/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1046	1	1046	1	0.00
21/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	5187	6	5187	6	0.00
21/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1023	1	1023	1	0.00
21/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1069	1	1069	1	0.00
21/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	5971	5	5971	5	0.00
21/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	5901	5	5901	5	0.00
21/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1325	1	1325	1	250.00
21/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	6041	5	6041	5	0.00
21/11/2013	R186 On 08-May-14			Bond Future	8.40	121.1133	8.3996	121.1133	640.00
21/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	780	1	780	1	0.00
21/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	792	1	792	1	0.00
21/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	4713	5	4713	5	0.00
21/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	767	1	767	1	0.00
21/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1431	2	1431	2	1,933.00
21/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	3860	3	3860	3	1,933.00
21/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	12570	12	12570	12	0.00
21/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	12655	12	12655	12	0.00
21/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	12740	12	12740	12	0.00
21/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	9480	9	9480	9	0.00
21/11/2013	R186 On 07-August-14			Bond Future	8.50	117.5036	8.4953	117.5036	0.00
21/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	4317	5	4317	5	0.00
21/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	4393	5	4393	5	0.00
21/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	4354	5	4354	5	0.00
21/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	7050	8	7050	8	0.00
21/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	5954	6	5954	6	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
21/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	6048	6	6048	6	0.00
21/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	6001	6	6001	6	0.00
21/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3579	3	3579	3	840.00
21/11/2013	R186 On 06-November-14			Bond Future	8.60	119.1242	8.5962	119.1242	0.00
21/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	8455	9	8455	9	0.00
21/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	4198	5	4198	5	0.00
21/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	4265	5	4265	5	0.00
21/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	4232	5	4232	5	0.00
21/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	7952	7	7952	7	0.00
21/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	8004	8	8004	8	0.00
21/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	7901	7	7901	7	0.00
21/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	3906	4	3906	4	2,010.00
21/11/2013	R197 On 06-February-14			Bond Future	276.64	277.7735	276.6449	277.7735	2,049.00
21/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	3355	2	3355	2	0.00
21/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	3365	2	3365	2	0.00
21/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	3345	2	3345	2	0.00
21/11/2013	R201 On 06-February-14			Bond Future	4.36	105.0608	4.3644	105.0608	0.00
21/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	771	1	771	1	0.00
21/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	779	1	779	1	0.00
21/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	786	1	786	1	0.00
21/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	22	0	22	0	0.00
21/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	22	0	22	0	0.00
21/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	23	0	23	0	0.00
21/11/2013	R201 On 08-May-14			Bond Future	3.97	106.4440	3.9685	106.4440	0.00
21/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	565	1	565	1	0.00
21/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	570	1	570	1	0.00
21/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	560	1	560	1	0.00
21/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	89	0	89	0	0.00
21/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	88	0	88	0	0.00
21/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	91	0	91	0	0.00
21/11/2013	R201 On 07-August-14			Bond Future	2.80	103.5124	2.8015	103.5124	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
21/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	912	1	912	1	0.00
21/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	919	1	919	1	0.00
21/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	915	1	915	1	0.00
21/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	6	0	6	0	0.00
21/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	6	0	6	0	0.00
21/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	6	0	6	0	0.00
21/11/2013	R202 On 06-February-14			Bond Future	209.35	209.3507	209.3532	209.3507	43,449.00
21/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	363	0	363	0	0.00
21/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	343	0	343	0	0.00
21/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	353	0	353	0	0.00
21/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R203 On 06-February-14			Bond Future	6.95	107.9273	6.9454	107.9273	8,517.00
21/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	70	0	70	0	16.00
21/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	137	0	137	0	0.00
21/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	734	1	734	1	13.00
21/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	129	0	129	0	0.00
21/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	133	0	133	0	0.00
21/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3324	3	3324	3	0.00
21/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	2752	2	2752	2	0.00
21/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	2694	2	2694	2	0.00
21/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1073	1	1073	1	0.00
21/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	2723	2	2723	2	0.00
21/11/2013	R203 On 08-May-14			Bond Future	7.08	105.1879	7.0843	105.1879	0.00
21/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	184	0	184	0	0.00
21/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	1003	1	1003	1	13.00
21/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	177	0	177	0	0.00
21/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	181	0	181	0	0.00
21/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	1871	2	1871	2	16.00
21/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4297	4	4297	4	0.00
21/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	932	1	932	1	0.00
21/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4269	4	4269	4	0.00
21/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4241	4	4241	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
21/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1737	1	1737	1	0.00
21/11/2013	R203 On 07-August-14			Bond Future	7.22	106.6484	7.2156	106.6484	0.00
21/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1660	2	1660	2	0.00
21/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1645	2	1645	2	0.00
21/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1630	2	1630	2	0.00
21/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	1046	1	1046	1	30.00
21/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1410	1	1410	1	0.00
21/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1398	1	1398	1	0.00
21/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1423	1	1423	1	0.00
21/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2096	2	2096	2	0.00
21/11/2013	R203 On 06-November-14			Bond Future	7.38	103.9587	7.3793	103.9587	0.00
21/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	1053	1	1053	1	0.00
21/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	1073	1	1073	1	0.00
21/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	1063	1	1063	1	0.00
21/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2445	2	2445	2	0.00
21/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2412	2	2412	2	0.00
21/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2429	2	2429	2	0.00
21/11/2013	R204 On 06-February-14			Bond Future	7.22	104.8505	7.2221	104.8505	28,279.00
21/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	227	0	227	0	0.00
21/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	233	0	233	0	0.00
21/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	239	0	239	0	0.00
21/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	3685	3	3685	3	0.00
21/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3648	3	3648	3	0.00
21/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	3721	3	3721	3	0.00
21/11/2013	R204 On 08-May-14			Bond Future	7.35	106.2309	7.3481	106.2309	0.00
21/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	289	0	289	0	0.00
21/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	284	0	284	0	0.00
21/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	294	0	294	0	0.00
21/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5522	5	5522	5	0.00
21/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5558	5	5558	5	0.00
21/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5485	5	5485	5	0.00
21/11/2013	R204 On 07-August-14			Bond Future	7.47	103.6742	7.4669	103.6742	0.00
21/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2180	3	2180	3	0.00
21/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	2848	3	2848	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
21/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2199	3	2199	3	0.00
21/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2161	2	2161	2	0.00
21/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1695	1	1695	1	530.00
21/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2261	2	2261	2	0.00
21/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2224	2	2224	2	0.00
21/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2243	2	2243	2	0.00
21/11/2013	R204 On 06-November-14			Bond Future	7.60	105.1042	7.6013	105.1042	0.00
21/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1591	2	1591	2	0.00
21/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1604	2	1604	2	0.00
21/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	3286	4	3286	4	0.00
21/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1577	2	1577	2	0.00
21/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	3725	3	3725	3	0.00
21/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	1935	2	1935	2	1,270.00
21/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	3703	3	3703	3	0.00
21/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	3748	3	3748	3	0.00
21/11/2013	R207 On 06-February-14			Bond Future	7.53	99.7234	7.5298	99.7234	18,702.00
21/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	252	0	252	0	0.00
21/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	245	0	245	0	0.00
21/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	258	0	258	0	0.00
21/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4470	4	4470	4	0.00
21/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4512	4	4512	4	0.00
21/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4427	4	4427	4	0.00
21/11/2013	R207 On 08-May-14			Bond Future	7.65	101.0363	7.6533	101.0363	0.00
21/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	292	0	292	0	0.00
21/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	297	0	297	0	0.00
21/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	287	0	287	0	0.00
21/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	7082	7	7082	7	0.00
21/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	7125	7	7125	7	0.00
21/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	7038	7	7038	7	0.00
21/11/2013	R207 On 07-August-14			Bond Future	7.77	98.7985	7.7706	98.7985	0.00
21/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2458	3	2458	3	0.00
21/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2500	3	2500	3	0.00
21/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2479	3	2479	3	0.00
21/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2783	3	2783	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
21/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2806	3	2806	3	0.00
21/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2761	3	2761	3	0.00
21/11/2013	R207 On 06-November-14			Bond Future	7.89	100.1612	7.8948	100.1612	0.00
21/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	2095	2	2095	2	0.00
21/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	2062	2	2062	2	0.00
21/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	2078	2	2078	2	0.00
21/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4379	4	4379	4	0.00
21/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4353	4	4353	4	0.00
21/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4327	4	4327	4	0.00
21/11/2013	R208 On 06-February-14			Bond Future	7.72	97.8503	7.7199	97.8503	11,100.00
21/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	200	0	200	0	0.00
21/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	211	0	211	0	0.00
21/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	205	0	205	0	0.00
21/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	5451	5	5451	5	0.00
21/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	5401	5	5401	5	0.00
21/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	5501	5	5501	5	0.00
21/11/2013	R208 On 08-May-14			Bond Future	7.83	95.7426	7.8313	95.7426	0.00
21/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	258	0	258	0	0.00
21/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	268	0	268	0	0.00
21/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	263	0	263	0	0.00
21/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	8468	8	8468	8	0.00
21/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	8366	8	8366	8	0.00
21/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	8417	8	8417	8	0.00
21/11/2013	R208 On 07-August-14			Bond Future	7.94	97.0719	7.9361	97.0719	0.00
21/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2529	3	2529	3	0.00
21/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	3777	4	3777	4	0.00
21/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2505	3	2505	3	0.00
21/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2552	3	2552	3	0.00
21/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	2113	2	2113	2	630.00
21/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	3197	3	3197	3	0.00
21/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	3172	3	3172	3	0.00
21/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3223	3	3223	3	0.00
21/11/2013	R208 On 06-November-14			Bond Future	8.05	95.0143	8.0517	95.0143	0.00
21/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	1984	2	1984	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
21/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	2020	2	2020	2	0.00
21/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	2002	2	2002	2	0.00
21/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4422	5	4422	5	0.00
21/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	4897	5	4897	5	0.00
21/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2334	2	2334	2	1,520.00
21/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	4928	5	4928	5	0.00
21/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	4866	4	4866	4	0.00
21/11/2013	R209 On 06-February-14			Bond Future	9.07	76.1932	9.0720	76.1932	23,202.00
21/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1137	1	1137	1	0.00
21/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1181	1	1181	1	0.00
21/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1159	1	1159	1	0.00
21/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	5277	5	5277	5	0.00
21/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	5158	5	5158	5	0.00
21/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	5217	5	5217	5	0.00
21/11/2013	R209 On 08-May-14			Bond Future	9.16	74.0519	9.1644	74.0519	0.00
21/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	853	1	853	1	0.00
21/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	840	1	840	1	0.00
21/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	828	1	828	1	0.00
21/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	11566	11	11566	11	0.00
21/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	11488	11	11488	11	0.00
21/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	11644	11	11644	11	0.00
21/11/2013	R209 On 07-August-14			Bond Future	9.25	75.0802	9.2518	75.0802	0.00
21/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4186	5	4186	5	0.00
21/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4218	5	4218	5	0.00
21/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4153	4	4153	4	0.00
21/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5624	5	5624	5	0.00
21/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5708	5	5708	5	0.00
21/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5666	5	5666	5	0.00
21/11/2013	R209 On 06-November-14			Bond Future	9.34	72.9708	9.3435	72.9708	0.00
21/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4455	5	4455	5	0.00
21/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4486	5	4486	5	0.00
21/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4517	5	4517	5	0.00
21/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	7037	7	7037	7	0.00
21/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	6949	7	6949	7	0.00

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21/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	6993	7	6993	7	0.00
21/11/2013	R210 On 06-February-14			Bond Future	161.74	161.7430	161.7442	161.7430	1,319.00
21/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	254	0	254	0	0.00
21/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	234	0	234	0	0.00
21/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	244	0	244	0	0.00
21/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R211 On 06-February-14			Bond Future	129.04	129.0497	129.0443	129.0497	522.00
21/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	34	0	34	0	0.00
21/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	44	0	44	0	0.00
21/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	54	0	54	0	0.00
21/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
21/11/2013	R212 On 06-February-14			Bond Future	131.65	131.6479	131.6470	131.6479	21,791.00
21/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1343	1	1343	1	0.00
21/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1363	1	1363	1	0.00
21/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1353	1	1353	1	0.00
21/11/2013	R213 On 06-February-14			Bond Future	8.90	87.3286	8.8984	87.3286	21,021.00
21/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	1014	1	1014	1	0.00
21/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	994	1	994	1	0.00
21/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	974	1	974	1	0.00
21/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	5745	5	5745	5	0.00
21/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	5682	5	5682	5	0.00
21/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	5808	5	5808	5	0.00
21/11/2013	R213 On 08-May-14			Bond Future	8.99	84.9407	8.9949	84.9407	0.00
21/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	834	1	834	1	0.00
21/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	822	1	822	1	0.00
21/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	847	1	847	1	0.00
21/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	11867	11	11867	11	0.00

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21/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	11945	11	11945	11	0.00
21/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	11790	11	11790	11	0.00
21/11/2013	R213 On 07-August-14			Bond Future	9.09	86.1201	9.0872	86.1201	0.00
21/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	4151	4	4151	4	0.00
21/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4217	5	4217	5	0.00
21/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	4184	5	4184	5	0.00
21/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	5958	6	5958	6	0.00
21/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	5915	6	5915	6	0.00
21/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	6002	6	6002	6	0.00
21/11/2013	R213 On 06-November-14			Bond Future	9.19	83.7697	9.1860	83.7697	0.00
21/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	4551	5	4551	5	0.00
21/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	4614	5	4614	5	0.00
21/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	4582	5	4582	5	0.00
21/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	7067	7	7067	7	0.00
21/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	7111	7	7111	7	0.00
21/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	7022	7	7022	7	0.00
21/11/2013	R214 On 06-February-14			Bond Future	9.21	76.6428	9.2091	76.6428	2,927.00
21/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2166	2	2166	2	0.00
21/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2134	2	2134	2	0.00
21/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2102	2	2102	2	0.00
21/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	3766	3	3766	3	0.00
21/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	3814	4	3814	4	0.00
21/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	3719	3	3719	3	0.00
21/11/2013	R214 On 08-May-14			Bond Future	9.30	74.3670	9.3004	74.3670	0.00
21/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3188	3	3188	3	0.00
21/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3220	3	3220	3	0.00
21/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3157	3	3157	3	0.00
21/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5464	5	5464	5	0.00
21/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5512	5	5512	5	0.00
21/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5560	5	5560	5	0.00
21/11/2013	R248 On 06-February-14			Bond Future	9.27	99.1865	9.2662	99.1865	10,220.00
21/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00

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21/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	1757	1	1757	1	0.00
21/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	1656	1	1656	1	0.00
21/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	1555	1	1555	1	0.00
21/11/2013	R248 On 08-May-14			Bond Future	9.36	96.0704	9.3599	96.0704	0.00
21/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
21/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	3072	3	3072	3	0.00
21/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	2970	2	2970	2	0.00
21/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	3174	3	3174	3	0.00