



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
09/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	2025 On 07-November-13			Bond Future	109.09	109.0791	109.0897	109.0791	0.00
09/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
09/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
09/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
09/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1920	2	1920	2	0.00
09/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1910	2	1910	2	0.00
09/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1900	2	1900	2	0.00
09/10/2013	2037 On 07-November-13			Bond Future	9.04	97.3813	9.0447	97.3813	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
09/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	3278	4	3278	4	0.00
09/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	3452	4	3452	4	0.00
09/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	3365	4	3365	4	0.00
09/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
09/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
09/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
09/10/2013	2037 On 06-February-14			Bond Future	9.14	94.4055	9.1399	94.4055	0.00
09/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	2137	2	2137	2	0.00
09/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	2224	2	2224	2	0.00
09/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	2049	2	2049	2	0.00
09/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
09/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
09/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
09/10/2013	2037 On 08-May-14			Bond Future	9.24	95.6830	9.2365	95.6830	0.00
09/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	1351	2	1351	2	0.00
09/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	1177	1	1177	1	0.00
09/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	1264	2	1264	2	0.00
09/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
09/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
09/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
09/10/2013	2038 On 07-November-13			Bond Future	105.63	105.6161	105.6305	105.6161	18.00
09/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
09/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
09/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
09/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	4360	4	4360	4	0.00
09/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	4370	4	4370	4	0.00
09/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	4380	4	4380	4	0.00
09/10/2013	2050 On 07-November-13			Bond Future	109.94	109.9239	109.9397	109.9239	122.00
09/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
09/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
09/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
09/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	60	0	60	0	0.00
09/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	70	0	70	0	0.00
09/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	50	0	50	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
09/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	AL37 On 07-November-13			Index Future	411.27	411.1690	411.2700	411.1690	0.00
09/10/2013	AL37 On 06-February-14			Index Future	416.68	416.5770	416.6800	416.5770	0.00
09/10/2013	AL7T On 07-November-13			Index Future	486.67	486.5750	486.6740	486.5750	1.00
09/10/2013	AL7T On 06-February-14			Index Future	493.08	492.9750	493.0760	492.9750	0.00
09/10/2013	ALBI On 07-November-13			Index Future	436.63	436.6650	436.6310	436.6650	759.00
09/10/2013	ALBI On 06-February-14			Index Future	442.38	442.4090	442.3750	442.4090	73.00
09/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2013	EL28 On 07-November-13			Bond Future	110.43	110.4124	110.4284	110.4124	0.00
09/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	428	0	428	0	0.00
09/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	438	0	438	0	0.00
09/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	418	0	418	0	0.00
09/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
09/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
09/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
09/10/2013	ES33 On 07-November-13			Bond Future	9.48	83.7041	9.4757	83.7041	6,292.00
09/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
09/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
09/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
09/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8109	8	8109	8	0.00
09/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8021	8	8021	8	0.00
09/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7933	8	7933	8	0.00
09/10/2013	ES33 On 06-February-14			Bond Future	9.59	84.8053	9.5905	84.8053	0.00
09/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
09/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
09/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
09/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	305	0	305	0	0.00
09/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	230	0	230	0	0.00
09/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	381	0	381	0	0.00
09/10/2013	GOVI On 07-November-13			GOVI	436.08	436.0940	436.0790	436.0940	128.00
09/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
09/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
09/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
09/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	99310	10	99310	10	0.00
09/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	99210	10	99210	10	0.00
09/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	99110	10	99110	10	0.00
09/10/2013	GOVI On 06-February-14			GOVI	441.82	441.8300	441.8160	441.8300	269.00
09/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	18260	2	18260	2	0.00
09/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	18060	2	18060	2	0.00

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09/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	18160	2	18160	2	0.00
09/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
09/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
09/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
09/10/2013	GOVI On 08-May-14			GOVI	447.78	447.8060	447.7840	447.8060	0.00
09/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	57740	6	57740	6	0.00
09/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	57840	6	57840	6	0.00
09/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	57940	6	57940	6	0.00
09/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
09/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
09/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
09/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/10/2013	IGOV On 07-November-13			Index Future	196.12	196.0690	196.1180	196.0690	1,166.00
09/10/2013	IGOV On 06-February-14			Index Future	198.72	198.6720	198.7220	198.6720	190.00
09/10/2013	ILBI On 07-November-13			Index Future	532.44	532.4400	532.4400	532.4400	0.00
09/10/2013	ILBI On 06-February-14			Index Future	539.53	539.5330	539.5330	539.5330	186.00
09/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
09/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/10/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	0.00
09/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.17	94.8200	5.1700	94.8200	4,100.00
09/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.21	94.7800	5.2100	94.7800	1,500.00
09/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.24	94.7400	5.2400	94.7400	1,000.00
09/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.34	94.6200	5.3400	94.6200	0.00
09/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.42	94.5300	5.4200	94.5300	400.00
09/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.80	94.1400	5.8000	94.1400	1,000.00
09/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.05	93.8600	6.0500	93.8600	0.00
09/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.31	93.6100	6.3100	93.6100	0.00
09/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.56	93.3700	6.5600	93.3700	250.00
09/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.81	93.1200	6.8100	93.1200	0.00
09/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.06	92.8700	7.0600	92.8700	0.00

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09/10/2013	R023 On 07-November-13			Bond Future	7.67	101.9892	7.6742	101.9892	12,954.00
09/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	8127	8	8127	8	0.00
09/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	8200	8	8200	8	0.00
09/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	8054	8	8054	8	0.00
09/10/2013	R023 On 06-February-14			Bond Future	7.77	103.3309	7.7687	103.3309	0.00
09/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	519	0	519	0	0.00
09/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	583	1	583	1	0.00
09/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	456	0	456	0	0.00
09/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
09/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
09/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
09/10/2013	R157 On 07-November-13			Bond Future	6.07	114.8674	6.0691	114.8674	29,470.00
09/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	66	0	66	0	0.00
09/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	63	0	63	0	0.00
09/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	69	0	69	0	0.00
09/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	944	1	944	1	0.00
09/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	960	1	960	1	0.00
09/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	928	1	928	1	0.00
09/10/2013	R157 On 06-February-14			Bond Future	6.21	116.3784	6.2116	116.3784	330.00
09/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	284	0	284	0	0.00
09/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	293	0	293	0	0.00
09/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	289	0	289	0	0.00
09/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	1193	1	1193	1	0.00
09/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	1205	1	1205	1	0.00
09/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	1182	1	1182	1	0.00
09/10/2013	R157 On 08-May-14			Bond Future	6.36	111.1439	6.3628	111.1439	0.00
09/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	210	0	210	0	0.00
09/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	208	0	208	0	0.00
09/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	205	0	205	0	0.00
09/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1791	2	1791	2	0.00
09/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1802	2	1802	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
09/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1780	2	1780	2	0.00
09/10/2013	R157 On 07-August-14			Bond Future	6.53	112.6984	6.5261	112.6984	0.00
09/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	972	1	972	1	0.00
09/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	978	1	978	1	0.00
09/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	984	1	984	1	0.00
09/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	738	1	738	1	0.00
09/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	733	1	733	1	0.00
09/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	728	1	728	1	0.00
09/10/2013	R186 On 07-November-13			Bond Future	8.04	123.8078	8.0386	123.8078	57,203.00
09/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	4617	5	4617	5	0.00
09/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	2404	2	2404	2	0.00
09/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	6449	6	6449	6	0.00
09/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	8	0	8	0	1,000.00
09/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	8394	8	8394	8	0.00
09/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	3009	3	3009	3	0.00
09/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	1	0	1	0	5,290.00
09/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	2509	3	2509	3	0.00
09/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	1740	2	1740	2	1,000.00
09/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	2456	3	2456	3	0.00
09/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	217	0	217	0	1,030.00
09/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	2091	2	2091	2	0.00
09/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	522	1	522	1	4,000.00
09/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	1486	2	1486	2	0.00
09/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	1108	1	1108	1	0.00
09/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	12572	13	12572	13	0.00
09/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	15212	15	15212	15	0.00
09/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	1448	2	1448	2	0.00
09/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	80	0	80	0	1,200.00
09/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	1411	1	1411	1	0.00
09/10/2013	R186 On 06-February-14			Bond Future	8.13	120.1470	8.1291	120.1470	120.00
09/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2471	2	2471	2	0.00
09/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2438	2	2438	2	0.00
09/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2504	2	2504	2	0.00
09/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	7158	0	7158	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
09/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	5911	6	5911	6	0.00
09/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	5852	6	5852	6	0.00
09/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1810	0	1810	0	250.00
09/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	5971	6	5971	6	0.00
09/10/2013	R186 On 08-May-14			Bond Future	8.22	121.7725	8.2200	121.7725	0.00
09/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1711	2	1711	2	0.00
09/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	6530	6	6530	6	0.00
09/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1731	2	1731	2	0.00
09/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1691	2	1691	2	0.00
09/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2684	3	2684	3	1,933.00
09/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	4130	4	4130	4	1,933.00
09/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	11961	12	11961	12	0.00
09/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	12039	12	12039	12	0.00
09/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	12116	12	12116	12	0.00
09/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	9185	9	9185	9	0.00
09/10/2013	R186 On 07-August-14			Bond Future	8.31	118.1836	8.3074	118.1836	0.00
09/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	5987	6	5987	6	0.00
09/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	6072	6	6072	6	0.00
09/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	6029	6	6029	6	0.00
09/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	6092	6	6092	6	0.00
09/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	6049	6	6049	6	0.00
09/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	6135	6	6135	6	0.00
09/10/2013	R197 On 07-November-13			Bond Future	277.73	277.7084	277.7312	277.7084	2,049.00
09/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	2269	2	2269	2	0.00
09/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	2279	2	2279	2	0.00
09/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	2259	2	2259	2	0.00
09/10/2013	R201 On 07-November-13			Bond Future	4.95	107.4709	4.9470	107.4709	0.00
09/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	106	0	106	0	0.00
09/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	110	0	110	0	0.00
09/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	114	0	114	0	0.00
09/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	272	0	272	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
09/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	265	0	265	0	0.00
09/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	279	0	279	0	0.00
09/10/2013	R201 On 06-February-14			Bond Future	4.84	104.4768	4.8372	104.4768	0.00
09/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	515	1	515	1	0.00
09/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	527	1	527	1	0.00
09/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	521	1	521	1	0.00
09/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	170	0	170	0	0.00
09/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	167	0	167	0	0.00
09/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	173	0	173	0	0.00
09/10/2013	R201 On 08-May-14			Bond Future	4.58	105.8903	4.5803	105.8903	0.00
09/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	394	0	394	0	0.00
09/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	398	0	398	0	0.00
09/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	391	0	391	0	0.00
09/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	289	0	289	0	0.00
09/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	291	0	291	0	0.00
09/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	294	0	294	0	0.00
09/10/2013	R201 On 07-August-14			Bond Future	3.80	102.9612	3.8010	102.9612	0.00
09/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	626	1	626	1	0.00
09/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	632	1	632	1	0.00
09/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	629	1	629	1	0.00
09/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	86	0	86	0	0.00
09/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	85	0	85	0	0.00
09/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	84	0	84	0	0.00
09/10/2013	R202 On 07-November-13			Bond Future	204.89	204.8583	204.8853	204.8583	43,395.00
09/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	4115	4	4115	4	0.00
09/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	4125	4	4125	4	0.00
09/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	4105	4	4105	4	0.00
09/10/2013	R203 On 07-November-13			Bond Future	6.73	106.3612	6.7255	106.3612	19,710.00
09/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	31	0	31	0	0.00
09/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	34	0	34	0	0.00
09/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	32	0	32	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
09/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	104162	104	104162	104	0.00
09/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	5	0	5	0	15.00
09/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	2565	3	2565	3	0.00
09/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	2531	3	2531	3	0.00
09/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
09/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	2598	3	2598	3	0.00
09/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	3571	4	3571	4	0.00
09/10/2013	R203 On 06-February-14			Bond Future	6.84	107.7604	6.8446	107.7604	0.00
09/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	400	0	400	0	0.00
09/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1222	1	1222	1	13.00
09/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	415	0	415	0	0.00
09/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	274	0	274	0	16.00
09/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	408	0	408	0	0.00
09/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	2699	3	2699	3	0.00
09/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	3205	3	3205	3	0.00
09/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	2674	3	2674	3	0.00
09/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	1236	1	1236	1	0.00
09/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	2649	3	2649	3	0.00
09/10/2013	R203 On 08-May-14			Bond Future	6.96	105.0571	6.9623	105.0571	0.00
09/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	350	0	350	0	0.00
09/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1372	1	1372	1	13.00
09/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	339	0	339	0	0.00
09/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	344	0	344	0	0.00
09/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2301	2	2301	2	16.00
09/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	4093	4	4093	4	0.00
09/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	996	1	996	1	0.00
09/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	4041	4	4041	4	0.00
09/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1740	2	1740	2	0.00
09/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	4067	4	4067	4	0.00
09/10/2013	R203 On 07-August-14			Bond Future	7.08	106.5261	7.0778	106.5261	0.00
09/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2149	2	2149	2	0.00
09/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2133	2	2133	2	0.00
09/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2117	2	2117	2	0.00
09/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1479	1	1479	1	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1515	2	1515	2	0.00
09/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1504	2	1504	2	0.00
09/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1527	2	1527	2	0.00
09/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	2145	2	2145	2	0.00
09/10/2013	R204 On 07-November-13			Bond Future	6.94	107.5882	6.9411	107.5882	31,288.00
09/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	102	0	102	0	0.00
09/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1022	1	1022	1	0.00
09/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	106	0	106	0	0.00
09/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	111	0	111	0	0.00
09/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	2944	3	2944	3	0.00
09/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	766	1	766	1	1,270.00
09/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	2904	3	2904	3	0.00
09/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	2985	3	2985	3	0.00
09/10/2013	R204 On 06-February-14			Bond Future	7.04	104.9734	7.0426	104.9734	0.00
09/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	707	1	707	1	0.00
09/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	731	1	731	1	0.00
09/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	719	1	719	1	0.00
09/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	3460	3	3460	3	0.00
09/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	3429	3	3429	3	0.00
09/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	3398	3	3398	3	0.00
09/10/2013	R204 On 08-May-14			Bond Future	7.15	106.3936	7.1472	106.3936	0.00
09/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	681	1	681	1	0.00
09/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	672	1	672	1	0.00
09/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	689	1	689	1	0.00
09/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	5157	5	5157	5	0.00
09/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	5091	5	5091	5	0.00
09/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	5124	5	5124	5	0.00
09/10/2013	R204 On 07-August-14			Bond Future	7.25	103.8495	7.2489	103.8495	0.00
09/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3000	3	3000	3	0.00
09/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	2959	3	2959	3	0.00
09/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	2979	3	2979	3	0.00
09/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	2246	2	2246	2	0.00
09/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	2213	2	2213	2	0.00
09/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	2229	2	2229	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
09/10/2013	R206 On 07-November-13			Bond Future	5.11	102.8277	5.1051	102.8277	0.00
09/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	10	0	10	0	0.00
09/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	11	0	11	0	0.00
09/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	10	0	10	0	0.00
09/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	156	0	156	0	0.00
09/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	154	0	154	0	0.00
09/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	153	0	153	0	0.00
09/10/2013	R207 On 07-November-13			Bond Future	7.27	102.2065	7.2709	102.2065	21,283.00
09/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	195	0	195	0	0.00
09/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	187	0	187	0	0.00
09/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	180	0	180	0	0.00
09/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	3035	3	3035	3	0.00
09/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	2991	3	2991	3	0.00
09/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	3079	3	3079	3	0.00
09/10/2013	R207 On 06-February-14			Bond Future	7.37	99.9119	7.3725	99.9119	0.00
09/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	790	1	790	1	0.00
09/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	803	1	803	1	0.00
09/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	778	1	778	1	0.00
09/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	4270	4	4270	4	0.00
09/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	4306	4	4306	4	0.00
09/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	4233	4	4233	4	0.00
09/10/2013	R207 On 08-May-14			Bond Future	7.48	101.2636	7.4793	101.2636	0.00
09/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	739	1	739	1	0.00
09/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	748	1	748	1	0.00
09/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	730	1	730	1	0.00
09/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	6745	7	6745	7	0.00
09/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	6785	7	6785	7	0.00
09/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	6705	7	6705	7	0.00
09/10/2013	R207 On 07-August-14			Bond Future	7.58	99.0389	7.5839	99.0389	0.00
09/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3441	3	3441	3	0.00
09/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3487	3	3487	3	0.00
09/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3464	3	3464	3	0.00
09/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2962	3	2962	3	0.00
09/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2982	3	2982	3	0.00

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09/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2942	3	2942	3	0.00
09/10/2013	R208 On 07-November-13			Bond Future	7.41	97.0449	7.4143	97.0449	10,564.00
09/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	142	0	142	0	0.00
09/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1351	1	1351	1	0.00
09/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	136	0	136	0	0.00
09/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	148	0	148	0	0.00
09/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	882	1	882	1	1,520.00
09/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	3633	4	3633	4	0.00
09/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	3530	4	3530	4	0.00
09/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	3581	4	3581	4	0.00
09/10/2013	R208 On 06-February-14			Bond Future	7.51	98.3215	7.5093	98.3215	0.00
09/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	779	1	779	1	0.00
09/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	792	1	792	1	0.00
09/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	805	1	805	1	0.00
09/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	4884	5	4884	5	0.00
09/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	4927	5	4927	5	0.00
09/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	4970	5	4970	5	0.00
09/10/2013	R208 On 08-May-14			Bond Future	7.60	96.2551	7.6040	96.2551	0.00
09/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	701	1	701	1	0.00
09/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	720	1	720	1	0.00
09/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	710	1	710	1	0.00
09/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	7752	8	7752	8	0.00
09/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	7659	8	7659	8	0.00
09/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	7706	8	7706	8	0.00
09/10/2013	R208 On 07-August-14			Bond Future	7.70	97.6009	7.6955	97.6009	0.00
09/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	3718	4	3718	4	0.00
09/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	3692	4	3692	4	0.00
09/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	3745	4	3745	4	0.00
09/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	3201	3	3201	3	0.00
09/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	3178	3	3178	3	0.00
09/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	3224	3	3224	3	0.00
09/10/2013	R209 On 07-November-13			Bond Future	8.83	75.7756	8.8317	75.7756	19,784.00
09/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1135	1	1135	1	0.00
09/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1594	2	1594	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
09/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	4597	5	4597	5	0.00
09/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1630	2	1630	2	0.00
09/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1667	2	1667	2	0.00
09/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	3739	4	3739	4	0.00
09/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5195	5	5195	5	0.00
09/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6430	7	6430	7	0.00
09/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	381	0	381	0	5,000.00
09/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	1918	2	1918	2	0.00
09/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	2566	3	2566	3	4,700.00
09/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	1836	2	1836	2	0.00
09/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	599	1	599	1	1,000.00
09/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	139	0	139	0	1,520.00
09/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	1877	2	1877	2	0.00
09/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	276	0	276	0	980.00
09/10/2013	R209 On 06-February-14			Bond Future	8.92	76.7724	8.9172	76.7724	0.00
09/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2416	2	2416	2	0.00
09/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2475	3	2475	3	0.00
09/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2445	3	2445	3	0.00
09/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	5387	5	5387	5	0.00
09/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	5335	5	5335	5	0.00
09/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	5284	5	5284	5	0.00
09/10/2013	R209 On 08-May-14			Bond Future	9.00	74.6661	9.0015	74.6661	0.00
09/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1668	2	1668	2	0.00
09/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1649	2	1649	2	0.00
09/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1631	2	1631	2	0.00
09/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	11164	11	11164	11	0.00
09/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	11237	11	11237	11	0.00
09/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	11092	11	11092	11	0.00
09/10/2013	R209 On 07-August-14			Bond Future	9.08	75.7102	9.0829	75.7102	0.00
09/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5651	6	5651	6	0.00
09/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5687	6	5687	6	0.00
09/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5615	6	5615	6	0.00
09/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5856	6	5856	6	0.00
09/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5934	6	5934	6	0.00

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09/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5895	6	5895	6	0.00
09/10/2013	R210 On 07-November-13			Bond Future	157.10	157.0802	157.0984	157.0802	1,449.00
09/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	2892	3	2892	3	0.00
09/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	2902	3	2902	3	0.00
09/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	2912	3	2912	3	0.00
09/10/2013	R211 On 07-November-13			Bond Future	128.19	128.1912	128.1868	128.1912	522.00
09/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1813	2	1813	2	0.00
09/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1823	2	1823	2	0.00
09/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1803	2	1803	2	0.00
09/10/2013	R212 On 07-November-13			Bond Future	130.75	130.7420	130.7508	130.7420	21,791.00
09/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	2249	2	2249	2	0.00
09/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	2259	2	2259	2	0.00
09/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	2239	2	2239	2	0.00
09/10/2013	R213 On 07-November-13			Bond Future	8.66	86.6727	8.6589	86.6727	19,468.00
09/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1579	2	1579	2	0.00
09/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1543	2	1543	2	0.00
09/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1507	2	1507	2	0.00
09/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	2011	2	2011	2	0.00
09/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	1968	2	1968	2	0.00
09/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	2055	2	2055	2	0.00
09/10/2013	R213 On 06-February-14			Bond Future	8.75	87.8129	8.7517	87.8129	0.00
09/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2295	2	2295	2	0.00
09/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2323	2	2323	2	0.00
09/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2352	2	2352	2	0.00
09/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	5945	6	5945	6	0.00

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09/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	5891	6	5891	6	0.00
09/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	5999	6	5999	6	0.00
09/10/2013	R213 On 08-May-14			Bond Future	8.84	85.4625	8.8397	85.4625	0.00
09/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1623	2	1623	2	0.00
09/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1659	2	1659	2	0.00
09/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1641	2	1641	2	0.00
09/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	11499	11	11499	11	0.00
09/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	11571	12	11571	12	0.00
09/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	11428	11	11428	11	0.00
09/10/2013	R213 On 07-August-14			Bond Future	8.93	86.6575	8.9259	86.6575	0.00
09/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5599	6	5599	6	0.00
09/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5669	6	5669	6	0.00
09/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5634	6	5634	6	0.00
09/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	6167	6	6167	6	0.00
09/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	6207	6	6207	6	0.00
09/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	6248	6	6248	6	0.00
09/10/2013	R214 On 07-November-13			Bond Future	9.03	75.8625	9.0330	75.8625	2,427.00
09/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	21	0	21	0	0.00
09/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	20	0	20	0	0.00
09/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	19	0	19	0	0.00
09/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	10948	11	10948	11	0.00
09/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	10850	11	10850	11	0.00
09/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	11046	11	11046	11	0.00
09/10/2013	R214 On 06-February-14			Bond Future	9.12	76.8605	9.1230	76.8605	0.00
09/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	3553	4	3553	4	0.00
09/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	3517	4	3517	4	0.00
09/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3482	4	3482	4	0.00
09/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	4484	4	4484	4	0.00
09/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	4528	5	4528	5	0.00
09/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	4440	4	4440	4	0.00
09/10/2013	R248 On 07-November-13			Bond Future	9.09	98.3148	9.0887	98.3148	10,220.00
09/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00

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09/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	14072	14	14072	14	0.00
09/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	14201	14	14201	14	0.00
09/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	14330	14	14330	14	0.00
09/10/2013	R248 On 06-February-14			Bond Future	9.18	99.6081	9.1810	99.6081	0.00
09/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
09/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	914	1	914	1	0.00
09/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	813	1	813	1	0.00
09/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	712	1	712	1	0.00