



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
22/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	2025 On 07-November-13			Bond Future	109.81	109.7824	109.8097	109.7824	0.00
22/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
22/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
22/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
22/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1200	1	1200	1	0.00
22/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1190	1	1190	1	0.00
22/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1180	1	1180	1	0.00
22/10/2013	2037 On 07-November-13			Bond Future	8.71	99.2591	8.7115	99.2591	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
22/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	6436	5	6436	5	0.00
22/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	6610	6	6610	6	0.00
22/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	6523	5	6523	5	0.00
22/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
22/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
22/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
22/10/2013	2037 On 06-February-14			Bond Future	8.80	96.3080	8.7964	96.3080	0.00
22/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	5336	4	5336	4	0.00
22/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	5424	4	5424	4	0.00
22/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	5249	4	5249	4	0.00
22/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
22/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
22/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
22/10/2013	2037 On 08-May-14			Bond Future	8.88	97.6033	8.8830	97.6033	0.00
22/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	4588	4	4588	4	0.00
22/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	4413	3	4413	3	0.00
22/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	4501	3	4501	3	0.00
22/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
22/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
22/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
22/10/2013	2038 On 07-November-13			Bond Future	106.04	106.0133	106.0409	106.0133	18.00
22/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
22/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
22/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
22/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	3949	4	3949	4	0.00
22/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	3959	4	3959	4	0.00
22/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	3969	4	3969	4	0.00
22/10/2013	2050 On 07-November-13			Bond Future	110.31	110.2779	110.3071	110.2779	122.00
22/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	317	0	317	0	0.00
22/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	307	0	307	0	0.00
22/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	297	0	297	0	0.00
22/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
22/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
22/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	AL37 On 07-November-13			Index Future	417.50	416.2350	417.4990	416.2350	0.00
22/10/2013	AL37 On 06-February-14			Index Future	422.99	421.7100	422.9900	421.7100	0.00
22/10/2013	AL7T On 07-November-13			Index Future	496.98	494.7190	496.9790	494.7190	1.00
22/10/2013	AL7T On 06-February-14			Index Future	503.52	501.2270	503.5170	501.2270	0.00
22/10/2013	ALBI On 07-November-13			Index Future	445.31	442.7740	445.3070	442.7740	759.00
22/10/2013	ALBI On 06-February-14			Index Future	451.16	448.5980	451.1640	448.5980	112.00
22/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2013	EL28 On 07-November-13			Bond Future	110.93	110.9022	110.9315	110.9022	0.00
22/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	931	1	931	1	0.00
22/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	941	1	941	1	0.00
22/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	921	1	921	1	0.00
22/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
22/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
22/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
22/10/2013	ES33 On 07-November-13			Bond Future	9.23	84.6836	9.2307	84.6836	6,292.00
22/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
22/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
22/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
22/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	6201	7	6201	7	0.00
22/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6113	7	6113	7	0.00
22/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6024	7	6024	7	0.00
22/10/2013	ES33 On 06-February-14			Bond Future	9.34	85.7976	9.3375	85.7976	0.00
22/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	1553	1	1553	1	0.00
22/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	1704	1	1704	1	0.00
22/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	1628	1	1628	1	0.00
22/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
22/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
22/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
22/10/2013	GOVI On 07-November-13			GOVI	444.67	442.2080	444.6720	442.2080	139.00
22/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
22/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
22/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
22/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	13380	4	13380	4	0.00
22/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	13280	4	13280	4	0.00
22/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	13180	4	13180	4	0.00
22/10/2013	GOVI On 06-February-14			GOVI	450.52	448.0250	450.5220	448.0250	269.00
22/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	105320	8	105320	8	0.00
22/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	105120	8	105120	8	0.00

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22/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	105220	8	105220	8	0.00
22/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
22/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
22/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
22/10/2013	GOVI On 08-May-14			GOVI	456.58	454.0490	456.5790	454.0490	0.00
22/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	145690	12	145690	12	0.00
22/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	145790	12	145790	12	0.00
22/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	145890	12	145890	12	0.00
22/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
22/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
22/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
22/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/10/2013	IGOV On 07-November-13			Index Future	197.29	197.2460	197.2940	197.2460	1,166.00
22/10/2013	IGOV On 06-February-14			Index Future	199.91	199.8650	199.9140	199.8650	190.00
22/10/2013	ILBI On 07-November-13			Index Future	534.62	533.7670	534.6220	533.7670	0.00
22/10/2013	ILBI On 06-February-14			Index Future	541.83	540.9620	541.8270	540.9620	186.00
22/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
22/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	100.00
22/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.18	94.8300	5.1800	94.8300	1,500.00
22/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.20	94.8100	5.2000	94.8100	1,000.00
22/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.25	94.7400	5.2500	94.7400	0.00
22/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.29	94.6500	5.2900	94.6500	400.00
22/10/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.35	94.5900	5.3500	94.5900	0.00
22/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.55	94.4000	5.5500	94.4000	1,000.00
22/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.74	94.2000	5.7400	94.2000	1,000.00
22/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.95	93.9700	5.9500	93.9700	1,000.00
22/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.18	93.7300	6.1800	93.7300	150.00
22/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.43	93.4800	6.4300	93.4800	2,000.00
22/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.66	93.2300	6.6600	93.2300	0.00

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22/10/2013	R023 On 07-November-13			Bond Future	7.33	103.8556	7.3255	103.8556	12,954.00
22/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	5797	6	5797	6	0.00
22/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	5870	6	5870	6	0.00
22/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	5724	6	5724	6	0.00
22/10/2013	R023 On 06-February-14			Bond Future	7.41	105.2218	7.4058	105.2218	0.00
22/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	2880	2	2880	2	0.00
22/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	2944	2	2944	2	0.00
22/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	2816	2	2816	2	0.00
22/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
22/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
22/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
22/10/2013	R157 On 07-November-13			Bond Future	5.72	115.3824	5.7195	115.3824	27,649.00
22/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	153	0	153	0	0.00
22/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	146	0	146	0	0.00
22/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	160	0	160	0	0.00
22/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	377	0	377	0	0.00
22/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	389	1	389	1	0.00
22/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	365	0	365	0	0.00
22/10/2013	R157 On 06-February-14			Bond Future	5.80	116.9002	5.7998	116.9002	606.00
22/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	482	0	482	0	0.00
22/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	497	0	497	0	0.00
22/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	490	0	490	0	0.00
22/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	732	1	732	1	0.00
22/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	741	1	741	1	0.00
22/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	723	1	723	1	0.00
22/10/2013	R157 On 08-May-14			Bond Future	5.87	111.6636	5.8724	111.6636	0.00
22/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	346	0	346	0	0.00
22/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	342	0	342	0	0.00
22/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	338	0	338	0	0.00
22/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1262	1	1262	1	0.00
22/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1272	1	1272	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
22/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1253	1	1253	1	0.00
22/10/2013	R157 On 07-August-14			Bond Future	5.91	113.2315	5.9104	113.2315	0.00
22/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1357	1	1357	1	0.00
22/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1365	1	1365	1	0.00
22/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1372	1	1372	1	0.00
22/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	445	1	445	1	0.00
22/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	442	1	442	1	0.00
22/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	438	0	438	0	0.00
22/10/2013	R186 On 07-November-13			Bond Future	7.71	126.0129	7.7055	126.0129	57,222.00
22/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	7209	6	7209	6	0.00
22/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	4238	4	4238	4	0.00
22/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	9321	8	9321	8	0.00
22/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	6	0	6	0	1,000.00
22/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	11398	10	11398	10	0.00
22/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	5118	4	5118	4	0.00
22/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	1	0	1	0	5,290.00
22/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	4395	4	4395	4	0.00
22/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	3191	3	3191	3	1,000.00
22/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	4316	4	4316	4	0.00
22/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	5	0	5	0	1,030.00
22/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	459	1	459	1	0.00
22/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	30	0	30	0	4,000.00
22/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	237	0	237	0	0.00
22/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	133	0	133	0	0.00
22/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	9487	10	9487	10	0.00
22/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	12128	13	12128	13	0.00
22/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	225	0	225	0	0.00
22/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	1	0	1	0	1,200.00
22/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	214	0	214	0	0.00
22/10/2013	R186 On 06-February-14			Bond Future	7.78	122.3811	7.7842	122.3811	225.00
22/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	3624	3	3624	3	0.00
22/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	3580	3	3580	3	0.00
22/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	3669	3	3669	3	0.00
22/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	9420	9	9420	9	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
22/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	3941	4	3941	4	0.00
22/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	3893	4	3893	4	0.00
22/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	949	1	949	1	250.00
22/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	3989	4	3989	4	0.00
22/10/2013	R186 On 08-May-14			Bond Future	7.86	124.0269	7.8635	124.0269	0.00
22/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	2419	2	2419	2	0.00
22/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	8411	8	8411	8	0.00
22/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	2447	2	2447	2	0.00
22/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	2391	2	2391	2	0.00
22/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	3705	3	3705	3	1,933.00
22/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	2852	3	2852	3	1,933.00
22/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	9518	10	9518	10	0.00
22/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	9588	10	9588	10	0.00
22/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	9658	10	9658	10	0.00
22/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	7047	8	7047	8	0.00
22/10/2013	R186 On 07-August-14			Bond Future	7.94	120.4760	7.9374	120.4760	0.00
22/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	7625	7	7625	7	0.00
22/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	7724	7	7724	7	0.00
22/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	7674	7	7674	7	0.00
22/10/2013	R186 On 07-August-14	8.92	Call	Bond Future	10987	10	10987	10	0.00
22/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	4494	5	4494	5	0.00
22/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	4565	5	4565	5	0.00
22/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	4530	5	4530	5	0.00
22/10/2013	R186 On 07-August-14	8.92	Put	Bond Future	2726	3	2726	3	840.00
22/10/2013	R197 On 07-November-13			Bond Future	279.49	279.4267	279.4947	279.4267	2,049.00
22/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	505	1	505	1	0.00
22/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	515	1	515	1	0.00
22/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	495	1	495	1	0.00
22/10/2013	R201 On 07-November-13			Bond Future	4.87	107.5062	4.8666	107.5062	0.00
22/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	95	0	95	0	0.00
22/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	100	0	100	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
22/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	104	0	104	0	0.00
22/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	173	0	173	0	0.00
22/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	167	0	167	0	0.00
22/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	180	0	180	0	0.00
22/10/2013	R201 On 06-February-14			Bond Future	4.73	104.5126	4.7326	104.5126	0.00
22/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	560	1	560	1	0.00
22/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	573	1	573	1	0.00
22/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	567	1	567	1	0.00
22/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	126	0	126	0	0.00
22/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	124	0	124	0	0.00
22/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	128	0	128	0	0.00
22/10/2013	R201 On 08-May-14			Bond Future	4.44	105.9181	4.4423	105.9181	0.00
22/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	429	0	429	0	0.00
22/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	432	0	432	0	0.00
22/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	425	0	425	0	0.00
22/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	240	0	240	0	0.00
22/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	242	0	242	0	0.00
22/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	244	0	244	0	0.00
22/10/2013	R201 On 07-August-14			Bond Future	3.56	102.9950	3.5563	102.9950	0.00
22/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	689	1	689	1	0.00
22/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	695	1	695	1	0.00
22/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	692	1	692	1	0.00
22/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	60	0	60	0	0.00
22/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	59	0	59	0	0.00
22/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	58	0	58	0	0.00
22/10/2013	R202 On 07-November-13			Bond Future	207.60	207.5422	207.5958	207.5422	43,395.00
22/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	1404	1	1404	1	0.00
22/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	1414	1	1414	1	0.00
22/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	1394	1	1394	1	0.00
22/10/2013	R203 On 07-November-13			Bond Future	6.36	107.3653	6.3618	107.3653	19,563.00
22/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	74	0	74	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
22/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	83	0	83	0	0.00
22/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	78	0	78	0	0.00
22/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	105422	105	105422	105	0.00
22/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	10	0	10	0	15.00
22/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	1351	2	1351	2	0.00
22/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	1320	2	1320	2	0.00
22/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
22/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	1381	2	1381	2	0.00
22/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	2315	3	2315	3	0.00
22/10/2013	R203 On 06-February-14			Bond Future	6.45	108.7777	6.4510	108.7777	6.00
22/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	712	1	712	1	0.00
22/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1900	2	1900	2	13.00
22/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	736	1	736	1	0.00
22/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	507	0	507	0	16.00
22/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	724	1	724	1	0.00
22/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	1735	2	1735	2	0.00
22/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2161	2	2161	2	0.00
22/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	1714	2	1714	2	0.00
22/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	638	1	638	1	0.00
22/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	1693	2	1693	2	0.00
22/10/2013	R203 On 08-May-14			Bond Future	6.54	106.0796	6.5371	106.0796	0.00
22/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	588	1	588	1	0.00
22/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	2016	2	2016	2	13.00
22/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	572	1	572	1	0.00
22/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	580	1	580	1	0.00
22/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	3162	3	3162	3	16.00
22/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3039	3	3039	3	0.00
22/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	570	1	570	1	0.00
22/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	2992	3	2992	3	0.00
22/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1096	1	1096	1	0.00
22/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3015	3	3015	3	0.00
22/10/2013	R203 On 07-August-14			Bond Future	6.61	107.5686	6.6121	107.5686	0.00
22/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2918	3	2918	3	0.00
22/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2899	3	2899	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
22/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2880	3	2880	3	0.00
22/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	2097	2	2097	2	30.00
22/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	972	1	972	1	0.00
22/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	963	1	963	1	0.00
22/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	981	1	981	1	0.00
22/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1453	2	1453	2	0.00
22/10/2013	R204 On 07-November-13			Bond Future	6.58	108.9159	6.5751	108.9159	31,288.00
22/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	208	0	208	0	0.00
22/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1973	2	1973	2	0.00
22/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	218	0	218	0	0.00
22/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	228	0	228	0	0.00
22/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	1447	2	1447	2	0.00
22/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	108	0	108	0	1,270.00
22/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	1413	2	1413	2	0.00
22/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	1482	2	1482	2	0.00
22/10/2013	R204 On 06-February-14			Bond Future	6.65	106.3185	6.6536	106.3185	0.00
22/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	1141	1	1141	1	0.00
22/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	1176	1	1176	1	0.00
22/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	1159	1	1159	1	0.00
22/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2264	2	2264	2	0.00
22/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2238	2	2238	2	0.00
22/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2213	2	2213	2	0.00
22/10/2013	R204 On 08-May-14			Bond Future	6.73	107.7483	6.7343	107.7483	0.00
22/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	1035	1	1035	1	0.00
22/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	1023	1	1023	1	0.00
22/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	1048	1	1048	1	0.00
22/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	3862	4	3862	4	0.00
22/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	3804	4	3804	4	0.00
22/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	3833	4	3833	4	0.00
22/10/2013	R204 On 07-August-14			Bond Future	6.81	105.2288	6.8065	105.2288	0.00
22/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3957	4	3957	4	0.00
22/10/2013	R204 On 07-August-14	7.78	Call	Bond Future	4778	5	4778	5	0.00
22/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3908	4	3908	4	0.00
22/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3933	4	3933	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
22/10/2013	R204 On 07-August-14	7.78	Put	Bond Future	1140	1	1140	1	530.00
22/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1523	2	1523	2	0.00
22/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1498	2	1498	2	0.00
22/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1510	2	1510	2	0.00
22/10/2013	R206 On 07-November-13			Bond Future	5.02	102.8359	5.0206	102.8359	0.00
22/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	5	0	5	0	0.00
22/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	5	0	5	0	0.00
22/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	5	0	5	0	0.00
22/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	136	0	136	0	0.00
22/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	134	0	134	0	0.00
22/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	132	0	132	0	0.00
22/10/2013	R207 On 07-November-13			Bond Future	6.90	103.7247	6.9006	103.7247	21,989.00
22/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	391	0	391	0	0.00
22/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	376	0	376	0	0.00
22/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	361	0	361	0	0.00
22/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	1387	2	1387	2	0.00
22/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	1352	2	1352	2	0.00
22/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	1423	2	1423	2	0.00
22/10/2013	R207 On 06-February-14			Bond Future	6.98	101.4501	6.9825	101.4501	1,081.00
22/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	1270	1	1270	1	0.00
22/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	1288	1	1288	1	0.00
22/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	1252	1	1252	1	0.00
22/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	2889	3	2889	3	0.00
22/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	2920	3	2920	3	0.00
22/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	2859	3	2859	3	0.00
22/10/2013	R207 On 08-May-14			Bond Future	7.07	102.8145	7.0692	102.8145	0.00
22/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	1102	1	1102	1	0.00
22/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	1115	1	1115	1	0.00
22/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	1089	1	1089	1	0.00
22/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	5229	6	5229	6	0.00
22/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	5265	6	5265	6	0.00
22/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	5193	5	5193	5	0.00
22/10/2013	R207 On 07-August-14			Bond Future	7.15	100.6169	7.1493	100.6169	0.00
22/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	4457	4	4457	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
22/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	4511	4	4511	4	0.00
22/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	4484	4	4484	4	0.00
22/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2073	2	2073	2	0.00
22/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2089	2	2089	2	0.00
22/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2057	2	2057	2	0.00
22/10/2013	R208 On 07-November-13			Bond Future	7.06	98.5971	7.0602	98.5971	10,578.00
22/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	289	0	289	0	0.00
22/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	2554	2	2554	2	0.00
22/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	276	0	276	0	0.00
22/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	303	0	303	0	0.00
22/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	121	0	121	0	1,520.00
22/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	1808	2	1808	2	0.00
22/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	1721	2	1721	2	0.00
22/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	1764	2	1764	2	0.00
22/10/2013	R208 On 06-February-14			Bond Future	7.14	99.8941	7.1390	99.8941	0.00
22/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	1239	1	1239	1	0.00
22/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	1258	1	1258	1	0.00
22/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	1277	1	1277	1	0.00
22/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	3367	4	3367	4	0.00
22/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	3404	4	3404	4	0.00
22/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	3440	4	3440	4	0.00
22/10/2013	R208 On 08-May-14			Bond Future	7.22	97.8410	7.2175	97.8410	0.00
22/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	1054	1	1054	1	0.00
22/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	1080	1	1080	1	0.00
22/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	1067	1	1067	1	0.00
22/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	6094	6	6094	6	0.00
22/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	6009	6	6009	6	0.00
22/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	6051	6	6051	6	0.00
22/10/2013	R208 On 07-August-14			Bond Future	7.29	99.2143	7.2896	99.2143	0.00
22/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	4845	5	4845	5	0.00
22/10/2013	R208 On 07-August-14	8.28	Call	Bond Future	6420	6	6420	6	0.00
22/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	4815	5	4815	5	0.00
22/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	4877	5	4877	5	0.00
22/10/2013	R208 On 07-August-14	8.28	Put	Bond Future	1526	2	1526	2	630.00

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22/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2285	2	2285	2	0.00
22/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2267	2	2267	2	0.00
22/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2303	2	2303	2	0.00
22/10/2013	R209 On 07-November-13			Bond Future	8.58	76.8576	8.5752	76.8576	19,784.00
22/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1644	1	1644	1	0.00
22/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	2343	2	2343	2	0.00
22/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	6283	5	6283	5	0.00
22/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	2397	2	2397	2	0.00
22/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	2452	2	2452	2	0.00
22/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	5252	4	5252	4	0.00
22/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	6970	6	6970	6	0.00
22/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	8330	7	8330	7	0.00
22/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	34	0	34	0	5,000.00
22/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	635	1	635	1	0.00
22/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	1042	2	1042	2	4,700.00
22/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	588	1	588	1	0.00
22/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	79	0	79	0	1,000.00
22/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	5	0	5	0	1,520.00
22/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	611	1	611	1	0.00
22/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	19	0	19	0	980.00
22/10/2013	R209 On 06-February-14			Bond Future	8.65	77.8687	8.6533	77.8687	0.00
22/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	3127	3	3127	3	0.00
22/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	3199	3	3199	3	0.00
22/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	3163	3	3163	3	0.00
22/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	4038	5	4038	5	0.00
22/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	3993	4	3993	4	0.00
22/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	3949	4	3949	4	0.00
22/10/2013	R209 On 08-May-14			Bond Future	8.73	75.7710	8.7306	75.7710	0.00
22/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	2111	2	2111	2	0.00
22/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	2089	2	2089	2	0.00
22/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	2066	2	2066	2	0.00
22/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	9521	10	9521	10	0.00
22/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	9590	10	9590	10	0.00
22/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	9454	10	9454	10	0.00

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22/10/2013	R209 On 07-August-14			Bond Future	8.80	76.8346	8.8038	76.8346	0.00
22/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	6701	6	6701	6	0.00
22/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	6741	6	6741	6	0.00
22/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	6661	6	6661	6	0.00
22/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	4796	5	4796	5	0.00
22/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	4865	5	4865	5	0.00
22/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	4830	5	4830	5	0.00
22/10/2013	R210 On 07-November-13			Bond Future	159.14	159.0967	159.1371	159.0967	1,449.00
22/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	853	1	853	1	0.00
22/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	863	1	863	1	0.00
22/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	873	1	873	1	0.00
22/10/2013	R211 On 07-November-13			Bond Future	128.56	128.5324	128.5590	128.5324	522.00
22/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1441	1	1441	1	0.00
22/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1451	1	1451	1	0.00
22/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1431	1	1431	1	0.00
22/10/2013	R212 On 07-November-13			Bond Future	131.57	131.5343	131.5658	131.5343	21,791.00
22/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	1434	1	1434	1	0.00
22/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	1444	1	1444	1	0.00
22/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	1424	1	1424	1	0.00
22/10/2013	R213 On 07-November-13			Bond Future	8.38	88.0259	8.3763	88.0259	19,436.00
22/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	2489	2	2489	2	0.00
22/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	2433	2	2433	2	0.00
22/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	2377	2	2377	2	0.00
22/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	621	1	621	1	0.00
22/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	597	1	597	1	0.00

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22/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	645	1	645	1	0.00
22/10/2013	R213 On 06-February-14			Bond Future	8.46	89.1839	8.4604	89.1839	0.00
22/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	3035	3	3035	3	0.00
22/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	3071	3	3071	3	0.00
22/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	3107	3	3107	3	0.00
22/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	4382	5	4382	5	0.00
22/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	4335	5	4335	5	0.00
22/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	4429	5	4429	5	0.00
22/10/2013	R213 On 08-May-14			Bond Future	8.54	86.8451	8.5403	86.8451	0.00
22/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	2112	2	2112	2	0.00
22/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	2158	2	2158	2	0.00
22/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	2135	2	2135	2	0.00
22/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	9657	10	9657	10	0.00
22/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	9724	10	9724	10	0.00
22/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	9590	10	9590	10	0.00
22/10/2013	R213 On 07-August-14			Bond Future	8.62	88.0640	8.6168	88.0640	0.00
22/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	6786	6	6786	6	0.00
22/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	6868	6	6868	6	0.00
22/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	6827	6	6827	6	0.00
22/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	4993	5	4993	5	0.00
22/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5028	5	5028	5	0.00
22/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5063	5	5063	5	0.00
22/10/2013	R214 On 07-November-13			Bond Future	8.74	77.3007	8.7358	77.3007	2,427.00
22/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	13	0	13	0	0.00
22/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	12	0	12	0	0.00
22/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	11	0	11	0	0.00
22/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	8524	9	8524	9	0.00
22/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	8426	9	8426	9	0.00
22/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	8623	9	8623	9	0.00
22/10/2013	R214 On 06-February-14			Bond Future	8.82	78.3176	8.8168	78.3176	0.00
22/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	4643	4	4643	4	0.00
22/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	4599	4	4599	4	0.00
22/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	4555	4	4555	4	0.00
22/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3118	4	3118	4	0.00

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22/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	3155	4	3155	4	0.00
22/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3083	3	3083	3	0.00
22/10/2013	R248 On 07-November-13			Bond Future	8.82	99.9017	8.8213	99.9017	10,220.00
22/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
22/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	11287	12	11287	12	0.00
22/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	11416	12	11416	12	0.00
22/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	11546	13	11546	13	0.00
22/10/2013	R248 On 06-February-14			Bond Future	8.91	101.2159	8.9051	101.2159	0.00
22/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	2109	1	2109	1	0.00
22/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	1907	1	1907	1	0.00
22/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	2008	1	2008	1	0.00
22/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
22/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
22/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00