



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For June 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	2025 On 01-August-13			Bond Future	115.99	117.1780	115.9885	117.1780	0.00
06/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
06/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
06/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
06/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	2021	1	2021	1	0.00
06/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	2011	1	2011	1	0.00
06/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	2001	1	2001	1	0.00
06/06/2013	2038 On 01-August-13			Bond Future	109.65	110.2408	109.6467	110.2408	9.00

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06/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
06/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
06/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
06/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	5353	5	5353	5	0.00
06/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	5363	5	5363	5	0.00
06/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	5343	5	5343	5	0.00
06/06/2013	2050 On 01-August-13			Bond Future	115.45	115.4181	115.4543	115.4181	122.00
06/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
06/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
06/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
06/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	3556	4	3556	4	0.00
06/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	3546	4	3546	4	0.00
06/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	3536	4	3536	4	0.00
06/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	AL37 On 01-August-13			Index Future	404.79	409.0600	404.7890	409.0600	75.00
06/06/2013	AL37 On 07-November-13			Index Future	410.50	414.8330	410.5020	414.8330	0.00
06/06/2013	AL7T On 01-August-13			Index Future	482.17	489.8340	482.1730	489.8340	1.00
06/06/2013	AL7T On 07-November-13			Index Future	488.98	496.7470	488.9780	496.7470	0.00
06/06/2013	ALBI On 01-August-13			Index Future	431.57	437.1990	431.5670	437.1990	736.00
06/06/2013	ALBI On 07-November-13			Index Future	437.66	443.3700	437.6580	443.3700	85.00
06/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C201 On 22-December-14			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
06/06/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/06/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2013	EL28 On 01-August-13			Bond Future	113.58	113.5463	113.5815	113.5463	0.00
06/06/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
06/06/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
06/06/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
06/06/2013	EL28 On 01-August-13	115.01	Put	Bond Future	1429	1	1429	1	0.00
06/06/2013	EL28 On 01-August-13	114.99	Put	Bond Future	1409	1	1409	1	0.00
06/06/2013	EL28 On 01-August-13	115.00	Put	Bond Future	1419	1	1419	1	0.00
06/06/2013	ES33 On 01-August-13			Bond Future	9.33	88.0164	9.3297	88.0164	292.00
06/06/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
06/06/2013	ES33 On 01-August-13	91.02	Call	Bond Future	75392	77	75392	77	0.00
06/06/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
06/06/2013	ES33 On 01-August-13	9.00	Put	Bond Future	2649	1	2649	1	0.00
06/06/2013	ES33 On 07-November-13			Bond Future	9.45	85.4773	9.4460	85.4773	0.00
06/06/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
06/06/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
06/06/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
06/06/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7706	6	7706	6	0.00
06/06/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7794	6	7794	6	0.00

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06/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7882	6	7882	6	0.00
06/06/2013	GOVI On 01-August-13			GOVI	430.95	436.5700	430.9540	436.5700	380.00
06/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
06/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
06/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
06/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	150560	9	150560	9	0.00
06/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	150460	9	150460	9	0.00
06/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	150360	9	150360	9	0.00
06/06/2013	GOVI On 07-November-13			GOVI	437.04	442.7320	437.0360	442.7320	0.00
06/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
06/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
06/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
06/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	89740	3	89740	3	0.00
06/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	89640	3	89640	3	0.00
06/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	89540	3	89540	3	0.00
06/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/06/2013	IGOV On 01-August-13			Index Future	204.52	204.9410	204.5150	204.9410	1,050.00
06/06/2013	IGOV On 07-November-13			Index Future	207.43	207.8610	207.4290	207.8610	7.00
06/06/2013	ILBI On 01-August-13			Index Future	558.87	558.8660	558.8660	558.8660	186.00
06/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/06/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	750.00
06/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.22	94.8000	5.2200	94.8000	0.00
06/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.31	94.7500	5.3100	94.7500	0.00
06/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.38	94.7000	5.3800	94.7000	700.00
06/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.48	94.6500	5.4800	94.6500	0.00
06/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.62	94.5800	5.6200	94.5800	0.00
06/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.69	94.5200	5.6900	94.5200	1,500.00
06/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.94	94.3700	5.9400	94.3700	400.00
06/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.15	94.1700	6.1500	94.1700	1,000.00

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06/06/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.43	93.9700	6.4300	93.9700	0.00
06/06/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.70	93.7400	6.7000	93.7400	1,000.00
06/06/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.00	93.4600	7.0000	93.4600	0.00
06/06/2013	R023 On 01-August-13			Bond Future	7.50	106.7856	7.5048	106.7856	9,415.00
06/06/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R023 On 01-August-13	7.30	Put	Bond Future	1408	0	1408	0	0.00
06/06/2013	R023 On 01-August-13	7.31	Put	Bond Future	1338	0	1338	0	0.00
06/06/2013	R023 On 01-August-13	7.29	Put	Bond Future	1477	0	1477	0	0.00
06/06/2013	R023 On 07-November-13			Bond Future	7.60	104.3769	7.5961	104.3769	0.00
06/06/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R023 On 07-November-13	6.50	Put	Bond Future	7611	6	7611	6	0.00
06/06/2013	R023 On 07-November-13	6.51	Put	Bond Future	7538	6	7538	6	0.00
06/06/2013	R023 On 07-November-13	6.49	Put	Bond Future	7683	6	7683	6	0.00
06/06/2013	R157 On 01-August-13			Bond Future	6.18	120.0032	6.1804	120.0032	9,050.00
06/06/2013	R157 On 01-August-13	116.11	Call	Bond Future	90076	91	90076	91	0.00
06/06/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
06/06/2013	R157 On 07-November-13			Bond Future	6.33	114.8905	6.3291	114.8905	0.00
06/06/2013	R157 On 07-November-13	5.59	Call	Bond Future	117	0	117	0	0.00
06/06/2013	R157 On 07-November-13	5.61	Call	Bond Future	123	0	123	0	0.00
06/06/2013	R157 On 07-November-13	5.60	Call	Bond Future	120	0	120	0	0.00
06/06/2013	R157 On 07-November-13	5.60	Put	Bond Future	1481	1	1481	1	0.00
06/06/2013	R157 On 07-November-13	5.61	Put	Bond Future	1466	1	1466	1	0.00
06/06/2013	R157 On 07-November-13	5.59	Put	Bond Future	1497	1	1497	1	0.00
06/06/2013	R157 On 06-February-14			Bond Future	6.50	116.4365	6.4962	116.4365	0.00
06/06/2013	R157 On 06-February-14	5.66	Call	Bond Future	168	0	168	0	0.00
06/06/2013	R157 On 06-February-14	5.64	Call	Bond Future	162	0	162	0	0.00
06/06/2013	R157 On 06-February-14	5.65	Call	Bond Future	165	0	165	0	0.00
06/06/2013	R157 On 06-February-14	5.65	Put	Bond Future	1524	1	1524	1	0.00
06/06/2013	R157 On 06-February-14	5.64	Put	Bond Future	1537	1	1537	1	0.00
06/06/2013	R157 On 06-February-14	5.66	Put	Bond Future	1511	1	1511	1	0.00

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06/06/2013	R157 On 08-May-14			Bond Future	6.70	111.2042	6.7031	111.2042	0.00
06/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	72	0	72	0	0.00
06/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	70	0	70	0	0.00
06/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	69	0	69	0	0.00
06/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2124	2	2124	2	0.00
06/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2112	2	2112	2	0.00
06/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2099	2	2099	2	0.00
06/06/2013	R186 On 01-August-13			Bond Future	7.85	124.9358	7.8498	124.9358	62,293.00
06/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	364	1	364	1	6,800.00
06/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	433	1	433	1	5,315.00
06/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	943	2	943	2	6,800.00
06/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	113734	116	113734	116	0.00
06/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	169	0	169	0	0.00
06/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	15	0	15	0	500.00
06/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	70	0	70	0	0.00
06/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	55	0	55	0	1,000.00
06/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	11045	9	11045	9	0.00
06/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	10531	9	10531	9	100.00
06/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	13693	12	13693	12	0.00
06/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	8544	7	8544	7	4,100.00
06/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
06/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	4297	3	4297	3	0.00
06/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	6263	5	6263	5	0.00
06/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	6697	5	6697	5	2,957.00
06/06/2013	R186 On 07-November-13			Bond Future	7.94	126.6991	7.9393	126.6991	540.00
06/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	8409	10	8409	10	0.00
06/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	4832	6	4832	6	0.00
06/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	4884	6	4884	6	0.00
06/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	4936	6	4936	6	0.00
06/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	543	1	543	1	1,000.00
06/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	305	0	305	0	5,290.00
06/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	14609	13	14609	13	0.00
06/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	12200	11	12200	11	0.00
06/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	2931	2	2931	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
06/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	2969	2	2969	2	0.00
06/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	3007	2	3007	2	0.00
06/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	1270	1	1270	1	1,030.00
06/06/2013	R186 On 06-February-14			Bond Future	8.02	123.1135	8.0223	123.1135	0.00
06/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	3685	5	3685	5	0.00
06/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	3724	5	3724	5	0.00
06/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	3646	5	3646	5	0.00
06/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	6223	5	6223	5	0.00
06/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	6116	5	6116	5	0.00
06/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	6169	5	6169	5	0.00
06/06/2013	R186 On 08-May-14			Bond Future	8.11	124.7809	8.1088	124.7809	0.00
06/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	2174	3	2174	3	0.00
06/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	2150	3	2150	3	0.00
06/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	2198	3	2198	3	0.00
06/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	11456	10	11456	10	0.00
06/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	11603	10	11603	10	0.00
06/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	11530	10	11530	10	0.00
06/06/2013	R197 On 01-August-13			Bond Future	290.29	291.4458	290.2850	291.4458	2,498.00
06/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	4725	4	4725	4	0.00
06/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	4715	4	4715	4	0.00
06/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	4705	4	4705	4	0.00
06/06/2013	R201 On 01-August-13			Bond Future	5.79	105.1024	5.7941	105.1024	0.00
06/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67694	68	67694	68	0.00
06/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
06/06/2013	R201 On 07-November-13			Bond Future	5.92	106.5857	5.9201	106.5857	0.00
06/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	15	0	15	0	0.00
06/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	16	0	16	0	0.00
06/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	15	0	15	0	0.00
06/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1236	1	1236	1	0.00
06/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1226	1	1226	1	0.00
06/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1247	1	1247	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
06/06/2013	R201 On 06-February-14			Bond Future	6.07	103.6113	6.0688	103.6113	0.00
06/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	85	0	85	0	0.00
06/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	82	0	82	0	0.00
06/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	83	0	83	0	0.00
06/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	775	1	775	1	0.00
06/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	781	1	781	1	0.00
06/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	768	1	768	1	0.00
06/06/2013	R201 On 08-May-14			Bond Future	6.33	105.0145	6.3315	105.0145	0.00
06/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	32	0	32	0	0.00
06/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	31	0	31	0	0.00
06/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	30	0	30	0	0.00
06/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	987	1	987	1	0.00
06/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	982	1	982	1	0.00
06/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	976	1	976	1	0.00
06/06/2013	R202 On 01-August-13			Bond Future	216.76	216.6974	216.7627	216.6974	44,020.00
06/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	6237	6	6237	6	0.00
06/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	6247	6	6247	6	0.00
06/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	6227	6	6227	6	0.00
06/06/2013	R203 On 01-August-13			Bond Future	6.73	109.5634	6.7266	109.5634	4,182.00
06/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	95394	96	95394	96	0.00
06/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
06/06/2013	R203 On 07-November-13			Bond Future	6.85	106.9503	6.8452	106.9503	0.00
06/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	87	0	87	0	15.00
06/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	192	0	192	0	0.00
06/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	197	0	197	0	0.00
06/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	103751	105	103751	105	0.00
06/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	202	0	202	0	0.00
06/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	3110	2	3110	2	0.00
06/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
06/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	3140	2	3140	2	0.00
06/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	3171	2	3171	2	0.00



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06/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	4064	3	4064	3	0.00
06/06/2013	R203 On 06-February-14			Bond Future	6.96	108.3894	6.9643	108.3894	0.00
06/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	389	1	389	1	0.00
06/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	260	0	260	0	16.00
06/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	382	1	382	1	0.00
06/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	375	1	375	1	0.00
06/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	3059	2	3059	2	0.00
06/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	3033	2	3033	2	0.00
06/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	3575	3	3575	3	0.00
06/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	3007	2	3007	2	0.00
06/06/2013	R203 On 08-May-14			Bond Future	7.09	105.6961	7.0912	105.6961	0.00
06/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	230	0	230	0	0.00
06/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	222	0	222	0	0.00
06/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	226	0	226	0	0.00
06/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	4336	4	4336	4	0.00
06/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	4363	4	4363	4	0.00
06/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	4308	3	4308	3	0.00
06/06/2013	R204 On 01-August-13			Bond Future	6.91	106.9700	6.9060	106.9700	13,569.00
06/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	96953	98	96953	98	0.00
06/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
06/06/2013	R204 On 07-November-13			Bond Future	7.01	108.4797	7.0089	108.4797	0.00
06/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	394	1	394	1	0.00
06/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	403	1	403	1	0.00
06/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	412	1	412	1	0.00
06/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	1472	2	1472	2	0.00
06/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	1510	1	1510	1	1,270.00
06/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	3500	3	3500	3	0.00
06/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	3536	3	3536	3	0.00
06/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	3572	3	3572	3	0.00
06/06/2013	R204 On 06-February-14			Bond Future	7.11	105.9086	7.1071	105.9086	0.00
06/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	713	1	713	1	0.00
06/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	702	1	702	1	0.00
06/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	724	1	724	1	0.00
06/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	3658	3	3658	3	0.00

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06/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	3722	3	3722	3	0.00
06/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	3690	3	3690	3	0.00
06/06/2013	R204 On 08-May-14			Bond Future	7.22	107.3429	7.2151	107.3429	0.00
06/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	511	1	511	1	0.00
06/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	519	1	519	1	0.00
06/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	504	1	504	1	0.00
06/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	5256	4	5256	4	0.00
06/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	5188	4	5188	4	0.00
06/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	5222	4	5222	4	0.00
06/06/2013	R206 On 01-August-13			Bond Future	5.72	101.2226	5.7171	101.2226	0.00
06/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30184	30	30184	30	0.00
06/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
06/06/2013	R206 On 07-November-13			Bond Future	6.33	102.6512	6.3329	102.6512	0.00
06/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	2	0	2	0	0.00
06/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	2	0	2	0	0.00
06/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	2	0	2	0	0.00
06/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	365	0	365	0	0.00
06/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	363	0	363	0	0.00
06/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	367	0	367	0	0.00
06/06/2013	R207 On 01-August-13			Bond Future	7.13	102.3282	7.1312	102.3282	13,685.00
06/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	93461	95	93461	95	0.00
06/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
06/06/2013	R207 On 07-November-13			Bond Future	7.23	103.7725	7.2280	103.7725	0.00
06/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	745	1	745	1	0.00
06/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	759	1	759	1	0.00
06/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	773	1	773	1	0.00
06/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	3360	2	3360	2	0.00
06/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	3396	3	3396	3	0.00
06/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	3433	3	3433	3	0.00
06/06/2013	R207 On 06-February-14			Bond Future	7.32	101.5292	7.3209	101.5292	0.00
06/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	996	1	996	1	0.00
06/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	982	1	982	1	0.00
06/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	968	1	968	1	0.00
06/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	4253	3	4253	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
06/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	4218	3	4218	3	0.00
06/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	4182	3	4182	3	0.00
06/06/2013	R207 On 08-May-14			Bond Future	7.42	102.9042	7.4241	102.9042	0.00
06/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	664	1	664	1	0.00
06/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	646	1	646	1	0.00
06/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	655	1	655	1	0.00
06/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	6411	5	6411	5	0.00
06/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	6450	5	6450	5	0.00
06/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	6371	5	6371	5	0.00
06/06/2013	R208 On 01-August-13			Bond Future	7.22	101.1833	7.2202	101.1833	10,583.00
06/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	90577	92	90577	92	0.00
06/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
06/06/2013	R208 On 07-November-13			Bond Future	7.31	99.2155	7.3107	99.2155	0.00
06/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	895	1	895	1	0.00
06/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	911	1	911	1	0.00
06/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	928	1	928	1	0.00
06/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	2614	4	2614	4	0.00
06/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	1576	1	1576	1	1,520.00
06/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	3740	3	3740	3	0.00
06/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	3781	3	3781	3	0.00
06/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	3822	3	3822	3	0.00
06/06/2013	R208 On 06-February-14			Bond Future	7.40	100.5504	7.3955	100.5504	0.00
06/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	1156	2	1156	2	0.00
06/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	1140	2	1140	2	0.00
06/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	1173	2	1173	2	0.00
06/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	4647	4	4647	4	0.00
06/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	4725	4	4725	4	0.00
06/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	4686	4	4686	4	0.00
06/06/2013	R208 On 08-May-14			Bond Future	7.48	98.5156	7.4842	98.5156	0.00
06/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	788	1	788	1	0.00
06/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	799	1	799	1	0.00
06/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	778	1	778	1	0.00
06/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	7211	6	7211	6	0.00
06/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	7121	6	7121	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
06/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	7166	6	7166	6	0.00
06/06/2013	R209 On 01-August-13			Bond Future	8.73	79.3274	8.7250	79.3274	9,942.00
06/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	67955	69	67955	69	0.00
06/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	291	1	291	1	0.00
06/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	6385	5	6385	5	2,000.00
06/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
06/06/2013	R209 On 07-November-13			Bond Future	8.81	77.3027	8.8136	77.3027	0.00
06/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	2892	4	2892	4	0.00
06/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	3400	4	3400	4	0.00
06/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	3437	4	3437	4	0.00
06/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	6555	8	6555	8	0.00
06/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	3476	4	3476	4	0.00
06/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	3504	3	3504	3	0.00
06/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	1495	1	1495	1	980.00
06/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	3543	3	3543	3	0.00
06/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	3584	3	3584	3	0.00
06/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	4182	3	4182	3	4,700.00
06/06/2013	R209 On 06-February-14			Bond Future	8.90	78.3428	8.8956	78.3428	0.00
06/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	3294	4	3294	4	0.00
06/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	3229	4	3229	4	0.00
06/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	3262	4	3262	4	0.00
06/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	5986	5	5986	5	0.00
06/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	6035	5	6035	5	0.00
06/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	5938	5	5938	5	0.00
06/06/2013	R209 On 08-May-14			Bond Future	8.98	76.2588	8.9789	76.2588	0.00
06/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	1979	2	1979	2	0.00
06/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	1958	2	1958	2	0.00
06/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	1937	2	1937	2	0.00
06/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	11373	10	11373	10	0.00
06/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	11303	10	11303	10	0.00
06/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	11233	10	11233	10	0.00
06/06/2013	R210 On 01-August-13			Bond Future	166.99	166.3217	166.9915	166.3217	1,237.00
06/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R210 On 01-August-13	173.00	Call	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
06/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	6019	7	6019	7	0.00
06/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	6009	7	6009	7	0.00
06/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	5999	7	5999	7	0.00
06/06/2013	R211 On 01-August-13			Bond Future	130.63	130.6874	130.6261	130.6874	522.00
06/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	636	1	636	1	0.00
06/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	616	1	616	1	0.00
06/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	626	1	626	1	0.00
06/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
06/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
06/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
06/06/2013	R212 On 01-August-13			Bond Future	135.75	136.9931	135.7499	136.9931	21,791.00
06/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	2260	1	2260	1	0.00
06/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	2250	1	2250	1	0.00
06/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	2240	1	2240	1	0.00
06/06/2013	R213 On 01-August-13			Bond Future	8.47	91.4159	8.4710	91.4159	6,831.00
06/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	79079	81	79079	81	0.00
06/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
06/06/2013	R213 On 07-November-13			Bond Future	8.56	89.1693	8.5627	89.1693	0.00
06/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	3649	5	3649	5	0.00
06/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	3731	5	3731	5	0.00
06/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	3690	5	3690	5	0.00
06/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	3392	3	3392	3	0.00
06/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	3353	3	3353	3	0.00
06/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	3431	3	3431	3	0.00
06/06/2013	R213 On 06-February-14			Bond Future	8.65	90.3691	8.6492	90.3691	0.00
06/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	3311	4	3311	4	0.00
06/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	3245	4	3245	4	0.00
06/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	3278	4	3278	4	0.00
06/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	6097	5	6097	5	0.00
06/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	6146	5	6146	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	6047	5	6047	5	0.00
06/06/2013	R213 On 08-May-14			Bond Future	8.73	88.0545	8.7337	88.0545	0.00
06/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	2113	3	2113	3	0.00
06/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	2091	3	2091	3	0.00
06/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	2070	3	2070	3	0.00
06/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	11201	10	11201	10	0.00
06/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	11133	10	11133	10	0.00
06/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	11065	10	11065	10	0.00
06/06/2013	R214 On 01-August-13			Bond Future	8.80	80.5921	8.7990	80.5921	840.00
06/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	68657	70	68657	70	0.00
06/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
06/06/2013	R214 On 07-November-13			Bond Future	8.89	78.4454	8.8868	78.4454	0.00
06/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	795	1	795	1	0.00
06/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	810	1	810	1	0.00
06/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	825	1	825	1	0.00
06/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	10482	9	10482	9	0.00
06/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	10566	9	10566	9	0.00
06/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	10650	9	10650	9	0.00
06/06/2013	R248 On 01-August-13			Bond Future	8.85	104.1664	8.8501	104.1664	603.00
06/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	11740	10	11740	10	0.00
06/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	11611	10	11611	10	0.00
06/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	11870	10	11870	10	0.00
06/06/2013	R248 On 07-November-13			Bond Future	8.94	101.2155	8.9399	101.2155	0.00
06/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
06/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	12540	11	12540	11	0.00
06/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	12669	11	12669	11	0.00
06/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	12798	11	12798	11	0.00