



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For December 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	2025 On 06-February-14			Bond Future	110.87	110.8451	110.8650	110.8451	0.00
04/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	135	0	135	0	0.00
04/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	125	0	125	0	0.00
04/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	145	0	145	0	0.00
04/12/2013	2037 On 06-February-14			Bond Future	9.36	92.5362	9.3579	92.5362	1,652.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	280	1	280	1	0.00
04/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	193	1	193	1	0.00
04/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	106	0	106	0	0.00
04/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 08-May-14			Bond Future	9.47	93.7516	9.4656	93.7516	0.00
04/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	741	0	741	0	0.00
04/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	654	0	654	0	0.00
04/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	828	0	828	0	0.00
04/12/2013	2037 On 07-August-14			Bond Future	9.57	90.7843	9.5718	90.7843	0.00
04/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	4674	4	4674	4	0.00
04/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	4582	4	4582	4	0.00
04/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	4491	4	4491	4	0.00
04/12/2013	2038 On 06-February-14			Bond Future	107.12	107.0979	107.1219	107.0979	24.00
04/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	112	0	112	0	0.00
04/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	122	0	122	0	0.00
04/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	132	0	132	0	0.00
04/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2050 On 06-February-14			Bond Future	111.55	111.5193	111.5451	111.5193	472.00
04/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	1545	2	1545	2	0.00
04/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	1535	2	1535	2	0.00
04/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	1555	2	1555	2	0.00
04/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	AL37 On 06-February-14			Index Future	409.94	411.0780	409.9370	411.0780	0.00
04/12/2013	AL37 On 08-May-14			Index Future	415.32	416.4780	415.3220	416.4780	0.00
04/12/2013	AL7T On 06-February-14			Index Future	480.79	482.6290	480.7920	482.6290	1.00
04/12/2013	AL7T On 08-May-14			Index Future	487.11	488.9690	487.1080	488.9690	0.00
04/12/2013	ALBI On 06-February-14			Index Future	433.00	434.4760	432.9950	434.4760	790.00
04/12/2013	ALBI On 08-May-14			Index Future	438.68	440.1840	438.6830	440.1840	85.00
04/12/2013	ALBI On 07-August-14			Index Future	444.71	446.2390	444.7100	446.2390	0.00
04/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	EL28 On 06-February-14			Bond Future	113.14	113.1148	113.1409	113.1148	0.00
04/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2151	2	2151	2	0.00
04/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2131	2	2131	2	0.00
04/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2141	2	2141	2	0.00
04/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
04/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
04/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
04/12/2013	ES33 On 06-February-14			Bond Future	9.92	82.6423	9.9198	82.6423	6,292.00
04/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
04/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
04/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
04/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2719	2	2719	2	0.00
04/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2644	2	2644	2	0.00
04/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2795	2	2795	2	0.00
04/12/2013	ES33 On 08-May-14			Bond Future	10.05	79.9458	10.0467	79.9458	0.00
04/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
04/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
04/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
04/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	3610	3	3610	3	0.00
04/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	3535	3	3535	3	0.00
04/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	3685	3	3685	3	0.00
04/12/2013	GOVI On 06-February-14			GOVI	432.65	434.1140	432.6460	434.1140	465.00
04/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	73440	6	73440	6	0.00
04/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	73640	6	73640	6	0.00
04/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	73540	6	73540	6	0.00
04/12/2013	GOVI On 08-May-14			GOVI	438.33	439.8170	438.3300	439.8170	0.00
04/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00

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04/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	36700	2	36700	2	0.00
04/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	36800	2	36800	2	0.00
04/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	36600	2	36600	2	0.00
04/12/2013	GOVI On 07-August-14			GOVI	444.35	445.8670	444.3520	445.8670	0.00
04/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	156380	14	156380	14	0.00
04/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	156580	14	156580	14	0.00
04/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	156480	14	156480	14	0.00
04/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/12/2013	IGOV On 06-February-14			Index Future	200.63	200.6140	200.6260	200.6140	1,330.00
04/12/2013	IGOV On 08-May-14			Index Future	203.29	203.2740	203.2860	203.2740	7.00
04/12/2013	ILBI On 06-February-14			Index Future	538.57	543.5450	538.5740	543.5450	190.00
04/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
04/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/12/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.21	94.7900	5.2100	94.7900	1,500.00
04/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.25	94.7600	5.2500	94.7600	1,000.00
04/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.35	94.6700	5.3500	94.6700	0.00
04/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.43	94.5900	5.4300	94.5900	0.00
04/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.53	94.5000	5.5300	94.5000	0.00
04/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.68	94.3600	5.6800	94.3600	0.00
04/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.80	94.2500	5.8000	94.2500	6,000.00
04/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.14	93.9000	6.1400	93.9000	1,000.00
04/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.56	93.4800	6.5600	93.4800	0.00
04/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.90	93.1500	6.9000	93.1500	150.00
04/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.22	92.8300	7.2200	92.8300	2,200.00
04/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.52	92.5300	7.5200	92.5300	0.00

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04/12/2013	R023 On 06-February-14			Bond Future	8.23	100.9630	8.2260	100.9630	11,257.00
04/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	2357	2	2357	2	0.00
04/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	2294	2	2294	2	0.00
04/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	2421	2	2421	2	0.00
04/12/2013	R023 On 08-May-14			Bond Future	8.34	98.3727	8.3400	98.3727	0.00
04/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	4515	4	4515	4	0.00
04/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	4579	4	4579	4	0.00
04/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	4643	4	4643	4	0.00
04/12/2013	R157 On 06-February-14			Bond Future	6.43	116.1677	6.4334	116.1677	32,002.00
04/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	62	0	62	0	0.00
04/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	66	0	66	0	0.00
04/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	64	0	64	0	0.00
04/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	1323	1	1323	1	0.00
04/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	1337	1	1337	1	0.00
04/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	1309	1	1309	1	0.00
04/12/2013	R157 On 08-May-14			Bond Future	6.66	110.8860	6.6613	110.8860	0.00
04/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	74	0	74	0	0.00
04/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	72	0	72	0	0.00
04/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	71	0	71	0	0.00
04/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	2058	2	2058	2	0.00
04/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	2045	2	2045	2	0.00
04/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	2070	2	2070	2	0.00
04/12/2013	R157 On 07-August-14			Bond Future	6.92	112.4128	6.9240	112.4128	0.00
04/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	600	1	600	1	0.00
04/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	605	1	605	1	0.00
04/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	610	1	610	1	0.00
04/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	800	1	800	1	0.00
04/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	795	1	795	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
04/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	789	1	789	1	0.00
04/12/2013	R157 On 06-November-14			Bond Future	7.35	107.1620	7.3482	107.1620	0.00
04/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	299	0	299	0	0.00
04/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	297	0	297	0	0.00
04/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	301	0	301	0	0.00
04/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	1262	1	1262	1	0.00
04/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	1275	1	1275	1	0.00
04/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	1268	1	1268	1	0.00
04/12/2013	R186 On 06-February-14			Bond Future	8.52	117.3144	8.5193	117.3144	60,345.00
04/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	561	1	561	1	0.00
04/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	3779	4	3779	4	0.00
04/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	546	1	546	1	0.00
04/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	575	1	575	1	0.00
04/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	7401	7	7401	7	0.00
04/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	7323	7	7323	7	0.00
04/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	1832	2	1832	2	250.00
04/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	7480	7	7480	7	0.00
04/12/2013	R186 On 08-May-14			Bond Future	8.63	118.8553	8.6299	118.8553	640.00
04/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	591	1	591	1	0.00
04/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	3841	4	3841	4	0.00
04/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	601	1	601	1	0.00
04/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	7316	7	7316	7	0.00
04/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	2949	3	2949	3	8,000.00
04/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	582	1	582	1	0.00
04/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1105	1	1105	1	1,933.00
04/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	4931	4	4931	4	1,933.00
04/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	14322	14	14322	14	0.00
04/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	14410	14	14410	14	0.00
04/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	2305	2	2305	2	8,000.00
04/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	14498	14	14498	14	0.00
04/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	11096	10	11096	10	0.00
04/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	6179	6	6179	6	0.00
04/12/2013	R186 On 07-August-14			Bond Future	8.74	115.2003	8.7360	115.2003	0.00
04/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	3511	4	3511	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
04/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	3576	4	3576	4	0.00
04/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	3543	4	3543	4	0.00
04/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	5912	6	5912	6	0.00
04/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	7122	7	7122	7	0.00
04/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	7227	7	7227	7	0.00
04/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	7175	7	7175	7	0.00
04/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	4426	4	4426	4	840.00
04/12/2013	R186 On 06-November-14			Bond Future	8.85	116.7965	8.8455	116.7965	0.00
04/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	7233	8	7233	8	0.00
04/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	3443	4	3443	4	0.00
04/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	3502	4	3502	4	0.00
04/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	3473	4	3473	4	0.00
04/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	9202	9	9202	9	0.00
04/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	9257	9	9257	9	0.00
04/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	9146	9	9146	9	0.00
04/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	4692	4	4692	4	2,010.00
04/12/2013	R197 On 06-February-14			Bond Future	276.32	276.2712	276.3193	276.2712	2,049.00
04/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	3681	4	3681	4	0.00
04/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	3691	4	3691	4	0.00
04/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	3671	4	3671	4	0.00
04/12/2013	R201 On 06-February-14			Bond Future	4.72	104.7216	4.7193	104.7216	0.00
04/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	499	1	499	1	0.00
04/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	506	1	506	1	0.00
04/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	513	1	513	1	0.00
04/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	54	0	54	0	0.00
04/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	52	0	52	0	0.00
04/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	56	0	56	0	0.00
04/12/2013	R201 On 08-May-14			Bond Future	4.48	106.0971	4.4768	106.0971	0.00
04/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	347	0	347	0	0.00
04/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	351	0	351	0	0.00
04/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	344	0	344	0	0.00



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04/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	182	0	182	0	0.00
04/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	179	0	179	0	0.00
04/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	184	0	184	0	0.00
04/12/2013	R201 On 07-August-14			Bond Future	3.70	103.1483	3.6976	103.1483	0.00
04/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	615	1	615	1	0.00
04/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	621	1	621	1	0.00
04/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	618	1	618	1	0.00
04/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	37	0	37	0	0.00
04/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	37	0	37	0	0.00
04/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	36	0	36	0	0.00
04/12/2013	R202 On 06-February-14			Bond Future	210.11	210.0662	210.1101	210.0662	44,679.00
04/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	1120	1	1120	1	0.00
04/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	1100	1	1100	1	0.00
04/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	1110	1	1110	1	0.00
04/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
04/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
04/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
04/12/2013	R203 On 06-February-14			Bond Future	7.26	106.7324	7.2551	106.7324	8,517.00
04/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	17	0	17	0	16.00
04/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	39	0	39	0	0.00
04/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	338	0	338	0	13.00
04/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	36	0	36	0	0.00
04/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	37	0	37	0	0.00
04/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	4258	4	4258	4	0.00
04/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	3647	3	3647	3	0.00
04/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	3583	3	3583	3	0.00
04/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	1664	1	1664	1	0.00
04/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	3615	3	3615	3	0.00
04/12/2013	R203 On 08-May-14			Bond Future	7.42	103.9741	7.4214	103.9741	0.00
04/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	86	0	86	0	0.00
04/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	619	1	619	1	13.00
04/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	83	0	83	0	0.00
04/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	85	0	85	0	0.00
04/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1286	1	1286	1	16.00

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04/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	5205	5	5205	5	0.00
04/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	1349	1	1349	1	0.00
04/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	5176	5	5176	5	0.00
04/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	5146	5	5146	5	0.00
04/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	2356	2	2356	2	0.00
04/12/2013	R203 On 07-August-14			Bond Future	7.59	105.4054	7.5888	105.4054	0.00
04/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1193	1	1193	1	0.00
04/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1182	1	1182	1	0.00
04/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1170	1	1170	1	0.00
04/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	716	1	716	1	30.00
04/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1978	2	1978	2	0.00
04/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1962	2	1962	2	0.00
04/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1994	2	1994	2	0.00
04/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2796	3	2796	3	0.00
04/12/2013	R203 On 06-November-14			Bond Future	7.79	102.7050	7.7885	102.7050	0.00
04/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	747	1	747	1	0.00
04/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	763	1	763	1	0.00
04/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	755	1	755	1	0.00
04/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	3180	3	3180	3	0.00
04/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	3143	3	3143	3	0.00
04/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	3161	3	3161	3	0.00
04/12/2013	R204 On 06-February-14			Bond Future	7.51	103.4198	7.5085	103.4198	28,279.00
04/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	73	0	73	0	0.00
04/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	76	0	76	0	0.00
04/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	78	0	78	0	0.00
04/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	4698	4	4698	4	0.00
04/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	4658	4	4658	4	0.00
04/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	4739	4	4739	4	0.00
04/12/2013	R204 On 08-May-14			Bond Future	7.65	104.7783	7.6541	104.7783	0.00
04/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	165	0	165	0	0.00
04/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	162	0	162	0	0.00
04/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	168	0	168	0	0.00
04/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	6585	6	6585	6	0.00
04/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	6624	6	6624	6	0.00

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04/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	6547	6	6547	6	0.00
04/12/2013	R204 On 07-August-14			Bond Future	7.80	102.1892	7.7977	102.1892	0.00
04/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	1670	2	1670	2	0.00
04/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2229	2	2229	2	0.00
04/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	1685	2	1685	2	0.00
04/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	1654	2	1654	2	0.00
04/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	2294	2	2294	2	530.00
04/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2972	3	2972	3	0.00
04/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2929	3	2929	3	0.00
04/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2950	3	2950	3	0.00
04/12/2013	R204 On 06-November-14			Bond Future	7.96	103.6050	7.9552	103.6050	0.00
04/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1273	1	1273	1	0.00
04/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1284	1	1284	1	0.00
04/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	2710	3	2710	3	0.00
04/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1261	1	1261	1	0.00
04/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	4638	4	4638	4	0.00
04/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	2590	2	2590	2	1,270.00
04/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	4613	4	4613	4	0.00
04/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	4663	4	4663	4	0.00
04/12/2013	R207 On 06-February-14			Bond Future	7.77	98.3522	7.7735	98.3522	19,992.00
04/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	107	0	107	0	0.00
04/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	104	0	104	0	0.00
04/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	110	0	110	0	0.00
04/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	5456	5	5456	5	0.00
04/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	5502	5	5502	5	0.00
04/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	5410	5	5410	5	0.00
04/12/2013	R207 On 08-May-14			Bond Future	7.91	99.6441	7.9110	99.6441	0.00
04/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	188	0	188	0	0.00
04/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	191	0	191	0	0.00
04/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	184	0	184	0	0.00
04/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	8125	8	8125	8	0.00
04/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	8170	8	8170	8	0.00
04/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	8080	8	8080	8	0.00
04/12/2013	R207 On 07-August-14			Bond Future	8.05	97.3753	8.0463	97.3753	0.00

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04/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	1985	2	1985	2	0.00
04/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2021	2	2021	2	0.00
04/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2003	2	2003	2	0.00
04/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	3483	3	3483	3	0.00
04/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	3509	3	3509	3	0.00
04/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	3458	3	3458	3	0.00
04/12/2013	R207 On 06-November-14			Bond Future	8.19	98.7244	8.1859	98.7244	0.00
04/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	1729	2	1729	2	0.00
04/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	1700	2	1700	2	0.00
04/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	1714	2	1714	2	0.00
04/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	5206	5	5206	5	0.00
04/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	5178	5	5178	5	0.00
04/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	5150	5	5150	5	0.00
04/12/2013	R208 On 06-February-14			Bond Future	7.95	96.3202	7.9527	96.3202	10,960.00
04/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	78	0	78	0	0.00
04/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	84	0	84	0	0.00
04/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	81	0	81	0	0.00
04/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	6535	6	6535	6	0.00
04/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	6481	6	6481	6	0.00
04/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	6588	6	6588	6	0.00
04/12/2013	R208 On 08-May-14			Bond Future	8.08	94.1894	8.0755	94.1894	0.00
04/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	167	0	167	0	0.00
04/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	174	0	174	0	0.00
04/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	171	0	171	0	0.00
04/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	9603	9	9603	9	0.00
04/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	9498	9	9498	9	0.00
04/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	9551	9	9551	9	0.00
04/12/2013	R208 On 07-August-14			Bond Future	8.19	95.4861	8.1948	95.4861	0.00
04/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2024	2	2024	2	0.00
04/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3101	3	3101	3	0.00
04/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2005	2	2005	2	0.00
04/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2044	2	2044	2	0.00
04/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	2692	3	2692	3	630.00
04/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	3948	4	3948	4	0.00

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04/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	3919	4	3919	4	0.00
04/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3978	4	3978	4	0.00
04/12/2013	R208 On 06-November-14			Bond Future	8.32	93.4124	8.3227	93.4124	0.00
04/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	1650	2	1650	2	0.00
04/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	1680	2	1680	2	0.00
04/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	1665	2	1665	2	0.00
04/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	3785	4	3785	4	0.00
04/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	5830	6	5830	6	0.00
04/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2966	3	2966	3	1,520.00
04/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	5863	6	5863	6	0.00
04/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	5796	6	5796	6	0.00
04/12/2013	R209 On 06-February-14			Bond Future	9.24	74.6016	9.2429	74.6016	23,265.00
04/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	685	1	685	1	0.00
04/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	717	1	717	1	0.00
04/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	701	1	701	1	0.00
04/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	6081	6	6081	6	0.00
04/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	5950	6	5950	6	0.00
04/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	6016	6	6016	6	0.00
04/12/2013	R209 On 08-May-14			Bond Future	9.34	72.4371	9.3407	72.4371	0.00
04/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	593	1	593	1	0.00
04/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	583	1	583	1	0.00
04/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	5385	0	5385	0	0.00
04/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	5797	6	5797	6	0.00
04/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	574	1	574	1	0.00
04/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	12583	12	12583	12	0.00
04/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	12664	12	12664	12	0.00
04/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	12502	12	12502	12	0.00
04/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	2558	0	2558	0	5,000.00
04/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	2306	2	2306	2	10,000.00
04/12/2013	R209 On 07-August-14			Bond Future	9.43	73.4344	9.4347	73.4344	0.00
04/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	3544	4	3544	4	0.00
04/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	3573	4	3573	4	0.00
04/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	3514	4	3514	4	0.00
04/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	6280	6	6280	6	0.00

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04/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	6371	6	6371	6	0.00
04/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	6325	6	6325	6	0.00
04/12/2013	R209 On 06-November-14			Bond Future	9.53	71.3068	9.5316	71.3068	0.00
04/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	3809	4	3809	4	0.00
04/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	3865	4	3865	4	0.00
04/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	3837	4	3837	4	0.00
04/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	7707	8	7707	8	0.00
04/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	7613	7	7613	7	0.00
04/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	7660	7	7660	7	0.00
04/12/2013	R210 On 06-February-14			Bond Future	161.25	161.2192	161.2513	161.2192	1,319.00
04/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	239	0	239	0	0.00
04/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	249	0	249	0	0.00
04/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	259	0	259	0	0.00
04/12/2013	R211 On 06-February-14			Bond Future	129.03	129.0267	129.0336	129.0267	2,022.00
04/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	24	0	24	0	0.00
04/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	34	0	34	0	0.00
04/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	44	0	44	0	0.00
04/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
04/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
04/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
04/12/2013	R212 On 06-February-14			Bond Future	131.55	131.5288	131.5496	131.5288	21,791.00
04/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1440	1	1440	1	0.00
04/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1460	1	1460	1	0.00
04/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1450	1	1450	1	0.00
04/12/2013	R213 On 06-February-14			Bond Future	9.07	85.7418	9.0684	85.7418	21,077.00
04/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	627	1	627	1	0.00
04/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	613	1	613	1	0.00
04/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	599	1	599	1	0.00

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04/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	6646	6	6646	6	0.00
04/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	6578	6	6578	6	0.00
04/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	6715	6	6715	6	0.00
04/12/2013	R213 On 08-May-14			Bond Future	9.17	83.3306	9.1704	83.3306	0.00
04/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	616	1	616	1	0.00
04/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	607	1	607	1	0.00
04/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	626	1	626	1	0.00
04/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	12950	13	12950	13	0.00
04/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	13030	13	13030	13	0.00
04/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	12870	13	12870	13	0.00
04/12/2013	R213 On 07-August-14			Bond Future	9.27	84.4776	9.2699	84.4776	0.00
04/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	3567	4	3567	4	0.00
04/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	3626	4	3626	4	0.00
04/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	3596	4	3596	4	0.00
04/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	6700	7	6700	7	0.00
04/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	6654	6	6654	6	0.00
04/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	6747	7	6747	7	0.00
04/12/2013	R213 On 06-November-14			Bond Future	9.37	82.1098	9.3741	82.1098	0.00
04/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	3977	4	3977	4	0.00
04/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4034	4	4034	4	0.00
04/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4005	4	4005	4	0.00
04/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	7835	8	7835	8	0.00
04/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	7882	8	7882	8	0.00
04/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	7788	8	7788	8	0.00
04/12/2013	R214 On 06-February-14			Bond Future	9.37	75.1282	9.3696	75.1282	5,098.00
04/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1530	2	1530	2	0.00
04/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1504	2	1504	2	0.00
04/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1478	2	1478	2	0.00
04/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	4347	4	4347	4	0.00
04/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	4401	4	4401	4	0.00
04/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	4294	4	4294	4	0.00
04/12/2013	R214 On 08-May-14			Bond Future	9.47	72.8302	9.4659	72.8302	0.00
04/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	2635	3	2635	3	0.00
04/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	2663	3	2663	3	0.00

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04/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	2607	3	2607	3	0.00
04/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	6137	6	6137	6	0.00
04/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	6188	6	6188	6	0.00
04/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	6240	6	6240	6	0.00
04/12/2013	R248 On 06-February-14			Bond Future	9.43	97.3521	9.4265	97.3521	10,380.00
04/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	3306	3	3306	3	0.00
04/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	3205	3	3205	3	0.00
04/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	3103	3	3103	3	0.00
04/12/2013	R248 On 08-May-14			Bond Future	9.53	94.2090	9.5255	94.2090	0.00
04/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	4643	4	4643	4	0.00
04/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	4541	4	4541	4	0.00
04/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	4745	4	4745	4	0.00