



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
05/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	2025 On 06-February-14			Bond Future	109.88	110.8650	109.8788	110.8650	0.00
05/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
05/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
05/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
05/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	1121	0	1121	0	0.00
05/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	1111	0	1111	0	0.00
05/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	1131	0	1131	0	0.00
05/12/2013	2037 On 06-February-14			Bond Future	9.36	92.2065	9.3568	92.2065	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
05/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	290	0	290	0	0.00
05/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	203	0	203	0	0.00
05/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	115	0	115	0	0.00
05/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
05/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
05/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
05/12/2013	2037 On 08-May-14			Bond Future	9.46	93.4177	9.4644	93.4177	0.00
05/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
05/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
05/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
05/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	730	1	730	1	0.00
05/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	643	1	643	1	0.00
05/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	818	1	818	1	0.00
05/12/2013	2037 On 07-August-14			Bond Future	9.57	90.4439	9.5706	90.4439	0.00
05/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
05/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
05/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
05/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	4663	5	4663	5	0.00
05/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	4572	5	4572	5	0.00
05/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	4481	4	4481	4	0.00
05/12/2013	2038 On 06-February-14			Bond Future	107.53	107.1219	107.5280	107.1219	24.00
05/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	518	0	518	0	0.00
05/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	528	0	528	0	0.00
05/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	538	0	538	0	0.00
05/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
05/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
05/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
05/12/2013	2050 On 06-February-14			Bond Future	111.55	111.5451	111.5532	111.5451	472.00
05/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	1553	2	1553	2	0.00
05/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	1543	2	1543	2	0.00
05/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	1563	2	1563	2	0.00
05/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
05/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
05/12/2013	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
05/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	AL37 On 06-February-14			Index Future	409.82	409.9370	409.8220	409.9370	0.00
05/12/2013	AL37 On 08-May-14			Index Future	415.21	415.3220	415.2080	415.3220	0.00
05/12/2013	AL7T On 06-February-14			Index Future	480.13	480.7920	480.1280	480.7920	1.00
05/12/2013	AL7T On 08-May-14			Index Future	486.44	487.1080	486.4380	487.1080	0.00
05/12/2013	ALBI On 06-February-14			Index Future	432.67	432.9950	432.6730	432.9950	790.00
05/12/2013	ALBI On 08-May-14			Index Future	438.36	438.6830	438.3590	438.6830	85.00
05/12/2013	ALBI On 07-August-14			Index Future	444.38	444.7100	444.3810	444.7100	0.00
05/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	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
05/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2013	EL28 On 06-February-14			Bond Future	113.15	113.1409	113.1490	113.1409	0.00
05/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2159	2	2159	2	0.00
05/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2139	2	2139	2	0.00
05/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2149	2	2149	2	0.00
05/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
05/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
05/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
05/12/2013	ES33 On 06-February-14			Bond Future	9.93	82.3413	9.9287	82.3413	6,292.00
05/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
05/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
05/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
05/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2783	3	2783	3	0.00
05/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2707	3	2707	3	0.00
05/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2858	3	2858	3	0.00
05/12/2013	ES33 On 08-May-14			Bond Future	10.06	79.6410	10.0559	79.6410	0.00
05/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
05/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
05/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
05/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	3674	4	3674	4	0.00
05/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	3599	4	3599	4	0.00
05/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	3749	4	3749	4	0.00
05/12/2013	GOVI On 06-February-14			GOVI	432.34	432.6460	432.3360	432.6460	465.00
05/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
05/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
05/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
05/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	76540	7	76540	7	0.00
05/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	76740	7	76740	7	0.00
05/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	76640	7	76640	7	0.00
05/12/2013	GOVI On 08-May-14			GOVI	438.02	438.3300	438.0180	438.3300	0.00
05/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00

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05/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
05/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
05/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	39820	4	39820	4	0.00
05/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	39920	4	39920	4	0.00
05/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	39720	4	39720	4	0.00
05/12/2013	GOVI On 07-August-14			GOVI	444.03	444.3520	444.0340	444.3520	0.00
05/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
05/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
05/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
05/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	159560	16	159560	16	0.00
05/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	159760	16	159760	16	0.00
05/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	159660	16	159660	16	0.00
05/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/12/2013	IGOV On 06-February-14			Index Future	199.96	200.6260	199.9590	200.6260	1,330.00
05/12/2013	IGOV On 08-May-14			Index Future	202.61	203.2860	202.6120	203.2860	7.00
05/12/2013	ILBI On 06-February-14			Index Future	543.48	538.5740	543.4810	538.5740	190.00
05/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/12/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.22	94.7900	5.2200	94.7900	1,500.00
05/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.26	94.7500	5.2600	94.7500	1,000.00
05/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.36	94.6500	5.3600	94.6500	0.00
05/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.44	94.5700	5.4400	94.5700	0.00
05/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.55	94.4700	5.5500	94.4700	0.00
05/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.69	94.3200	5.6900	94.3200	0.00
05/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.81	94.2000	5.8100	94.2000	6,000.00
05/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.15	93.8600	6.1500	93.8600	1,000.00
05/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.54	93.4400	6.5400	93.4400	0.00
05/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.87	93.1000	6.8700	93.1000	150.00
05/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.20	92.7800	7.2000	92.7800	2,200.00
05/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.49	92.4800	7.4900	92.4800	0.00

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05/12/2013	R023 On 06-February-14			Bond Future	8.25	100.5081	8.2505	100.5081	11,257.00
05/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	2509	2	2509	2	0.00
05/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	2445	2	2445	2	0.00
05/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	2572	2	2572	2	0.00
05/12/2013	R023 On 08-May-14			Bond Future	8.37	97.9120	8.3655	97.9120	0.00
05/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	4668	5	4668	5	0.00
05/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	4732	5	4732	5	0.00
05/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	4795	5	4795	5	0.00
05/12/2013	R157 On 06-February-14			Bond Future	6.47	116.0515	6.4652	116.0515	32,002.00
05/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	54	0	54	0	0.00
05/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	58	0	58	0	0.00
05/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	56	0	56	0	0.00
05/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	1366	1	1366	1	0.00
05/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	1380	1	1380	1	0.00
05/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	1352	1	1352	1	0.00
05/12/2013	R157 On 08-May-14			Bond Future	6.70	110.7685	6.6993	110.7685	0.00
05/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	68	0	68	0	0.00
05/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	67	0	67	0	0.00
05/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	65	0	65	0	0.00
05/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	2103	2	2103	2	0.00
05/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	2090	2	2090	2	0.00
05/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	2115	2	2115	2	0.00
05/12/2013	R157 On 07-August-14			Bond Future	6.97	112.2912	6.9716	112.2912	0.00
05/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	575	1	575	1	0.00
05/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	580	1	580	1	0.00
05/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	585	1	585	1	0.00
05/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	827	1	827	1	0.00
05/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	822	1	822	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
05/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	816	1	816	1	0.00
05/12/2013	R157 On 06-November-14			Bond Future	7.41	107.0380	7.4110	107.0380	0.00
05/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	283	0	283	0	0.00
05/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	281	0	281	0	0.00
05/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	286	0	286	0	0.00
05/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	1299	1	1299	1	0.00
05/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	1312	1	1312	1	0.00
05/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	1305	1	1305	1	0.00
05/12/2013	R186 On 06-February-14			Bond Future	8.53	116.7734	8.5284	116.7734	60,385.00
05/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	535	1	535	1	0.00
05/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	3710	4	3710	4	0.00
05/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	521	1	521	1	0.00
05/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	549	1	549	1	0.00
05/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	7454	7	7454	7	0.00
05/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	7375	7	7375	7	0.00
05/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	1841	2	1841	2	250.00
05/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	7533	7	7533	7	0.00
05/12/2013	R186 On 08-May-14			Bond Future	8.64	118.3075	8.6392	118.3075	740.00
05/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	576	1	576	1	0.00
05/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	3790	4	3790	4	0.00
05/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	585	1	585	1	0.00
05/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	7249	7	7249	7	0.00
05/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	2904	3	2904	3	8,000.00
05/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	566	1	566	1	0.00
05/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1080	1	1080	1	1,933.00
05/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	5980	0	5980	0	0.00
05/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	14472	14	14472	14	0.00
05/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	4958	5	4958	5	1,933.00
05/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	14384	14	14384	14	0.00
05/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	3029	0	3029	0	400.00
05/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	2316	2	2316	2	8,000.00
05/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	14560	14	14560	14	0.00
05/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	11149	11	11149	11	0.00
05/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	6212	6	6212	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
05/12/2013	R186 On 07-August-14			Bond Future	8.75	114.6424	8.7458	114.6424	0.00
05/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	3468	4	3468	4	0.00
05/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	3533	4	3533	4	0.00
05/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	3501	4	3501	4	0.00
05/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	5856	6	5856	6	0.00
05/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	7159	7	7159	7	0.00
05/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	7264	7	7264	7	0.00
05/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	7211	7	7211	7	0.00
05/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	4450	4	4450	4	840.00
05/12/2013	R186 On 06-November-14			Bond Future	8.86	116.2300	8.8556	116.2300	0.00
05/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	7177	7	7177	7	0.00
05/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	3405	3	3405	3	0.00
05/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	3464	4	3464	4	0.00
05/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	3435	3	3435	3	0.00
05/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	9244	9	9244	9	0.00
05/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	9300	9	9300	9	0.00
05/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	9188	9	9188	9	0.00
05/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	4716	5	4716	5	2,010.00
05/12/2013	R197 On 06-February-14			Bond Future	275.78	276.3193	275.7758	276.3193	2,049.00
05/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	4224	4	4224	4	0.00
05/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	4234	4	4234	4	0.00
05/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	4214	4	4214	4	0.00
05/12/2013	R201 On 06-February-14			Bond Future	4.81	104.5870	4.8119	104.5870	0.00
05/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	436	0	436	0	0.00
05/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	442	1	442	1	0.00
05/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	449	1	449	1	0.00
05/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	70	0	70	0	0.00
05/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	68	0	68	0	0.00
05/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	71	0	71	0	0.00
05/12/2013	R201 On 08-May-14			Bond Future	4.61	105.9610	4.6080	105.9610	0.00
05/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	300	0	300	0	0.00

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05/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	304	0	304	0	0.00
05/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	297	0	297	0	0.00
05/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	214	0	214	0	0.00
05/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	212	0	212	0	0.00
05/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	217	0	217	0	0.00
05/12/2013	R201 On 07-August-14			Bond Future	3.92	103.0080	3.9196	103.0080	0.00
05/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	546	1	546	1	0.00
05/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	552	1	552	1	0.00
05/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	549	1	549	1	0.00
05/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	50	0	50	0	0.00
05/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	49	0	49	0	0.00
05/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	48	0	48	0	0.00
05/12/2013	R202 On 06-February-14			Bond Future	209.18	210.1101	209.1812	210.1101	44,679.00
05/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	191	1	191	1	0.00
05/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	171	1	171	1	0.00
05/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	181	1	181	1	0.00
05/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
05/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
05/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
05/12/2013	R203 On 06-February-14			Bond Future	7.25	106.4795	7.2535	106.4795	8,545.00
05/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	16	0	16	0	16.00
05/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	37	0	37	0	0.00
05/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	334	0	334	0	13.00
05/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	34	0	34	0	0.00
05/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	36	0	36	0	0.00
05/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	4253	4	4253	4	0.00
05/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	3640	4	3640	4	0.00
05/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	3577	4	3577	4	0.00
05/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	1655	2	1655	2	0.00
05/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	3609	4	3609	4	0.00
05/12/2013	R203 On 08-May-14			Bond Future	7.42	103.7181	7.4195	103.7181	0.00
05/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	86	0	86	0	0.00
05/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	617	1	617	1	13.00
05/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	82	0	82	0	0.00

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05/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	84	0	84	0	0.00
05/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1284	1	1284	1	16.00
05/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	5199	5	5199	5	0.00
05/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	1342	1	1342	1	0.00
05/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	5169	5	5169	5	0.00
05/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	5140	5	5140	5	0.00
05/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	2348	2	2348	2	0.00
05/12/2013	R203 On 07-August-14			Bond Future	7.59	105.1436	7.5868	105.1436	0.00
05/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1193	1	1193	1	0.00
05/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1181	1	1181	1	0.00
05/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1169	1	1169	1	0.00
05/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	715	1	715	1	30.00
05/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1971	2	1971	2	0.00
05/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1955	2	1955	2	0.00
05/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1987	2	1987	2	0.00
05/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2789	3	2789	3	0.00
05/12/2013	R203 On 06-November-14			Bond Future	7.79	102.4389	7.7863	102.4389	0.00
05/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	747	1	747	1	0.00
05/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	762	1	762	1	0.00
05/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	754	1	754	1	0.00
05/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	3174	3	3174	3	0.00
05/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	3137	3	3137	3	0.00
05/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	3155	3	3155	3	0.00
05/12/2013	R204 On 06-February-14			Bond Future	7.51	103.0978	7.5123	103.0978	28,298.00
05/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	70	0	70	0	0.00
05/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	72	0	72	0	0.00
05/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	75	0	75	0	0.00
05/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	4710	5	4710	5	0.00
05/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	4670	5	4670	5	0.00
05/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	4751	5	4751	5	0.00
05/12/2013	R204 On 08-May-14			Bond Future	7.66	104.4522	7.6580	104.4522	0.00
05/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	162	0	162	0	0.00
05/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	159	0	159	0	0.00
05/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	165	0	165	0	0.00

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05/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	6597	7	6597	7	0.00
05/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	6636	7	6636	7	0.00
05/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	6559	7	6559	7	0.00
05/12/2013	R204 On 07-August-14			Bond Future	7.80	101.8564	7.8020	101.8564	0.00
05/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	1659	2	1659	2	0.00
05/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2216	2	2216	2	0.00
05/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	1674	2	1674	2	0.00
05/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	1643	2	1643	2	0.00
05/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	2297	2	2297	2	530.00
05/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2976	3	2976	3	0.00
05/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2933	3	2933	3	0.00
05/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2955	3	2955	3	0.00
05/12/2013	R204 On 06-November-14			Bond Future	7.96	103.2668	7.9598	103.2668	0.00
05/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1264	1	1264	1	0.00
05/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1275	1	1275	1	0.00
05/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	2698	3	2698	3	0.00
05/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1253	1	1253	1	0.00
05/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	4645	5	4645	5	0.00
05/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	2594	3	2594	3	1,270.00
05/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	4621	5	4621	5	0.00
05/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	4670	5	4670	5	0.00
05/12/2013	R207 On 06-February-14			Bond Future	7.79	98.0836	7.7878	98.0836	20,119.00
05/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	99	0	99	0	0.00
05/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	96	0	96	0	0.00
05/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	102	0	102	0	0.00
05/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	5514	5	5514	5	0.00
05/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	5560	6	5560	6	0.00
05/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	5468	5	5468	5	0.00
05/12/2013	R207 On 08-May-14			Bond Future	7.93	99.3721	7.9259	99.3721	0.00
05/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	180	0	180	0	0.00
05/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	184	0	184	0	0.00
05/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	177	0	177	0	0.00
05/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	8184	8	8184	8	0.00
05/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	8229	8	8229	8	0.00

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05/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	8138	8	8138	8	0.00
05/12/2013	R207 On 07-August-14			Bond Future	8.06	97.0974	8.0622	97.0974	0.00
05/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	1951	2	1951	2	0.00
05/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	1987	2	1987	2	0.00
05/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	1969	2	1969	2	0.00
05/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	3517	3	3517	3	0.00
05/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	3542	4	3542	4	0.00
05/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	3491	3	3491	3	0.00
05/12/2013	R207 On 06-November-14			Bond Future	8.20	98.4420	8.2027	98.4420	0.00
05/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	1701	2	1701	2	0.00
05/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	1673	2	1673	2	0.00
05/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	1687	2	1687	2	0.00
05/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	5247	5	5247	5	0.00
05/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	5218	5	5218	5	0.00
05/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	5190	5	5190	5	0.00
05/12/2013	R208 On 06-February-14			Bond Future	7.98	96.0202	7.9773	96.0202	10,982.00
05/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	69	0	69	0	0.00
05/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	74	0	74	0	0.00
05/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	72	0	72	0	0.00
05/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	6652	7	6652	7	0.00
05/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	6598	6	6598	6	0.00
05/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	6705	7	6705	7	0.00
05/12/2013	R208 On 08-May-14			Bond Future	8.10	93.8857	8.1012	93.8857	0.00
05/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	157	0	157	0	0.00
05/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	163	0	163	0	0.00
05/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	160	0	160	0	0.00
05/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	9720	10	9720	10	0.00
05/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	9615	9	9615	9	0.00
05/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	9668	10	9668	10	0.00
05/12/2013	R208 On 07-August-14			Bond Future	8.22	95.1761	8.2217	95.1761	0.00
05/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	1966	2	1966	2	0.00
05/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3026	3	3026	3	0.00
05/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	1947	2	1947	2	0.00
05/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	1985	2	1985	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
05/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	2747	3	2747	3	630.00
05/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	4019	4	4019	4	0.00
05/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	3990	4	3990	4	0.00
05/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	4050	4	4050	4	0.00
05/12/2013	R208 On 06-November-14			Bond Future	8.35	93.0974	8.3511	93.0974	0.00
05/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	1603	2	1603	2	0.00
05/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	1633	2	1633	2	0.00
05/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	1618	2	1618	2	0.00
05/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	3708	4	3708	4	0.00
05/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	5914	6	5914	6	0.00
05/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	3020	3	3020	3	1,520.00
05/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	5948	6	5948	6	0.00
05/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	5880	6	5880	6	0.00
05/12/2013	R209 On 06-February-14			Bond Future	9.25	74.2901	9.2520	74.2901	23,292.00
05/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	658	1	658	1	0.00
05/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	689	1	689	1	0.00
05/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	673	1	673	1	0.00
05/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	6120	6	6120	6	0.00
05/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	5989	6	5989	6	0.00
05/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	6055	6	6055	6	0.00
05/12/2013	R209 On 08-May-14			Bond Future	9.35	72.1216	9.3501	72.1216	0.00
05/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	578	1	578	1	0.00
05/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	568	1	568	1	0.00
05/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	5330	5	5330	5	0.00
05/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	5741	6	5741	6	0.00
05/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	559	1	559	1	0.00
05/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	12635	13	12635	13	0.00
05/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	12716	13	12716	13	0.00
05/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	12554	13	12554	13	0.00
05/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	2570	3	2570	3	7,262.00
05/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	2317	2	2317	2	10,000.00
05/12/2013	R209 On 07-August-14			Bond Future	9.44	73.1130	9.4444	73.1130	0.00
05/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	3504	4	3504	4	0.00
05/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	3534	4	3534	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
05/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	3475	4	3475	4	0.00
05/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	6309	6	6309	6	0.00
05/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	6400	6	6400	6	0.00
05/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	6354	6	6354	6	0.00
05/12/2013	R209 On 06-November-14			Bond Future	9.54	70.9805	9.5416	70.9805	0.00
05/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	3771	4	3771	4	0.00
05/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	3827	4	3827	4	0.00
05/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	3799	4	3799	4	0.00
05/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	7739	8	7739	8	0.00
05/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	7645	8	7645	8	0.00
05/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	7692	8	7692	8	0.00
05/12/2013	R210 On 06-February-14			Bond Future	160.11	161.2513	160.1091	161.2513	1,319.00
05/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	1381	0	1381	0	0.00
05/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	1391	0	1391	0	0.00
05/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	1401	0	1401	0	0.00
05/12/2013	R211 On 06-February-14			Bond Future	129.04	129.0336	129.0353	129.0336	2,022.00
05/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	25	0	25	0	0.00
05/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	35	0	35	0	0.00
05/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	45	0	45	0	0.00
05/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
05/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
05/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
05/12/2013	R212 On 06-February-14			Bond Future	130.93	131.5496	130.9280	131.5496	21,791.00
05/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	2062	1	2062	1	0.00
05/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	2082	1	2082	1	0.00
05/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	2072	1	2072	1	0.00
05/12/2013	R213 On 06-February-14			Bond Future	9.09	85.3849	9.0929	85.3849	21,114.00
05/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	581	1	581	1	0.00

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05/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	567	1	567	1	0.00
05/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	554	1	554	1	0.00
05/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	6783	7	6783	7	0.00
05/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	6714	7	6714	7	0.00
05/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	6852	7	6852	7	0.00
05/12/2013	R213 On 08-May-14			Bond Future	9.20	82.9691	9.1956	82.9691	0.00
05/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	586	1	586	1	0.00
05/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	576	1	576	1	0.00
05/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	595	1	595	1	0.00
05/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	13103	13	13103	13	0.00
05/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	13184	13	13184	13	0.00
05/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	13023	13	13023	13	0.00
05/12/2013	R213 On 07-August-14			Bond Future	9.30	84.1094	9.2959	84.1094	0.00
05/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	3478	4	3478	4	0.00
05/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	3536	4	3536	4	0.00
05/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	3507	4	3507	4	0.00
05/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	6797	7	6797	7	0.00
05/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	6751	7	6751	7	0.00
05/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	6844	7	6844	7	0.00
05/12/2013	R213 On 06-November-14			Bond Future	9.40	81.7359	9.4009	81.7359	0.00
05/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	3888	4	3888	4	0.00
05/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	3945	4	3945	4	0.00
05/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	3917	4	3917	4	0.00
05/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	7935	8	7935	8	0.00
05/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	7983	8	7983	8	0.00
05/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	7888	8	7888	8	0.00
05/12/2013	R214 On 06-February-14			Bond Future	9.37	74.8853	9.3736	74.8853	5,115.00
05/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1500	2	1500	2	0.00
05/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1474	2	1474	2	0.00
05/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1448	1	1448	1	0.00
05/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	4348	4	4348	4	0.00
05/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	4402	4	4402	4	0.00
05/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	4294	4	4294	4	0.00
05/12/2013	R214 On 08-May-14			Bond Future	9.47	72.5842	9.4700	72.5842	0.00

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05/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	2611	3	2611	3	0.00
05/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	2639	3	2639	3	0.00
05/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	2583	3	2583	3	0.00
05/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	6142	6	6142	6	0.00
05/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	6194	6	6194	6	0.00
05/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	6245	6	6245	6	0.00
05/12/2013	R248 On 06-February-14			Bond Future	9.44	97.0909	9.4356	97.0909	10,404.00
05/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	3393	3	3393	3	0.00
05/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	3292	3	3292	3	0.00
05/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	3190	3	3190	3	0.00
05/12/2013	R248 On 08-May-14			Bond Future	9.53	93.9446	9.5349	93.9446	0.00
05/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
05/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	4731	5	4731	5	0.00
05/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	4629	5	4629	5	0.00
05/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	4833	5	4833	5	0.00