



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
06/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	2025 On 06-February-14			Bond Future	110.00	109.8788	109.9954	109.8788	0.00
06/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
06/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
06/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
06/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	1005	1	1005	1	0.00
06/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	995	1	995	1	0.00
06/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	1015	1	1015	1	0.00
06/12/2013	2037 On 06-February-14			Bond Future	9.27	92.2162	9.2688	92.2162	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
06/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	1067	0	1067	0	0.00
06/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	980	0	980	0	0.00
06/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	892	0	892	0	0.00
06/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
06/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
06/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
06/12/2013	2037 On 08-May-14			Bond Future	9.37	93.4280	9.3736	93.4280	0.00
06/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	143	0	143	0	0.00
06/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
06/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	56	0	56	0	0.00
06/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	1	0	1	0.00
06/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	1	0	1	0.00
06/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	32	1	32	1	0.00
06/12/2013	2037 On 07-August-14			Bond Future	9.48	90.4542	9.4769	90.4542	0.00
06/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
06/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
06/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
06/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	3867	5	3867	5	0.00
06/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	3776	5	3776	5	0.00
06/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	3684	4	3684	4	0.00
06/12/2013	2038 On 06-February-14			Bond Future	107.54	107.5280	107.5359	107.5280	24.00
06/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	526	1	526	1	0.00
06/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	536	1	536	1	0.00
06/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	546	1	546	1	0.00
06/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
06/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
06/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
06/12/2013	2050 On 06-February-14			Bond Future	111.56	111.5532	111.5615	111.5532	472.00
06/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	1561	2	1561	2	0.00
06/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	1551	2	1551	2	0.00
06/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	1571	2	1571	2	0.00
06/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
06/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
06/12/2013	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
06/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	AL37 On 06-February-14			Index Future	410.82	409.8220	410.8220	409.8220	0.00
06/12/2013	AL37 On 08-May-14			Index Future	416.22	415.2080	416.2160	415.2080	0.00
06/12/2013	AL7T On 06-February-14			Index Future	482.12	480.1280	482.1150	480.1280	1.00
06/12/2013	AL7T On 08-May-14			Index Future	488.45	486.4380	488.4470	486.4380	0.00
06/12/2013	ALBI On 06-February-14			Index Future	434.66	432.6730	434.6620	432.6730	790.00
06/12/2013	ALBI On 08-May-14			Index Future	440.37	438.3590	440.3700	438.3590	35.00
06/12/2013	ALBI On 07-August-14			Index Future	446.42	444.3810	446.4160	444.3810	0.00
06/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	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
06/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2013	EL28 On 06-February-14			Bond Future	113.16	113.1490	113.1577	113.1490	0.00
06/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2168	2	2168	2	0.00
06/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2148	2	2148	2	0.00
06/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2158	2	2158	2	0.00
06/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
06/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
06/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
06/12/2013	ES33 On 06-February-14			Bond Future	9.84	82.2778	9.8403	82.2778	6,292.00
06/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
06/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
06/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
06/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2146	3	2146	3	0.00
06/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2071	3	2071	3	0.00
06/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2222	3	2222	3	0.00
06/12/2013	ES33 On 08-May-14			Bond Future	9.96	79.5770	9.9646	79.5770	0.00
06/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
06/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
06/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
06/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	3030	4	3030	4	0.00
06/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2955	4	2955	4	0.00
06/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	3105	4	3105	4	0.00
06/12/2013	GOVI On 06-February-14			GOVI	434.20	432.3360	434.2000	432.3360	465.00
06/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
06/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
06/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
06/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	57900	8	57900	8	0.00
06/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	58100	8	58100	8	0.00
06/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	58000	8	58000	8	0.00
06/12/2013	GOVI On 08-May-14			GOVI	439.90	438.0180	439.9020	438.0180	0.00
06/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00

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06/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
06/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
06/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	20980	4	20980	4	0.00
06/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	21080	4	21080	4	0.00
06/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	20880	4	20880	4	0.00
06/12/2013	GOVI On 07-August-14			GOVI	445.94	444.0340	445.9420	444.0340	0.00
06/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
06/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
06/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
06/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	140480	16	140480	16	0.00
06/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	140680	16	140680	16	0.00
06/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	140580	16	140580	16	0.00
06/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/12/2013	IGOV On 06-February-14			Index Future	199.97	199.9590	199.9710	199.9590	1,330.00
06/12/2013	IGOV On 08-May-14			Index Future	202.62	202.6120	202.6220	202.6120	7.00
06/12/2013	ILBI On 06-February-14			Index Future	541.72	543.4810	541.7150	543.4810	190.00
06/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
06/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/12/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	1,500.00
06/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.26	94.7400	5.2600	94.7400	1,000.00
06/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.36	94.6400	5.3600	94.6400	0.00
06/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.43	94.5600	5.4300	94.5600	0.00
06/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.52	94.4500	5.5200	94.4500	0.00
06/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.66	94.3100	5.6600	94.3100	0.00
06/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.78	94.1900	5.7800	94.1900	6,000.00
06/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.11	93.8500	6.1100	93.8500	1,000.00
06/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.52	93.4600	6.5200	93.4600	0.00
06/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.86	93.1300	6.8600	93.1300	150.00
06/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.18	92.8000	7.1800	92.8000	3,200.00
06/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.48	92.5100	7.4800	92.5100	0.00

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06/12/2013	R023 On 06-February-14			Bond Future	8.17	100.3569	8.1721	100.3569	11,257.00
06/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	2024	3	2024	3	0.00
06/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	1960	2	1960	2	0.00
06/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	2088	3	2088	3	0.00
06/12/2013	R023 On 08-May-14			Bond Future	8.28	97.7593	8.2840	97.7593	0.00
06/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	4178	5	4178	5	0.00
06/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	4242	5	4242	5	0.00
06/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	4305	5	4305	5	0.00
06/12/2013	R157 On 06-February-14			Bond Future	6.41	116.0007	6.4070	116.0007	32,002.00
06/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	63	0	63	0	0.00
06/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	68	0	68	0	0.00
06/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	66	0	66	0	0.00
06/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	1282	1	1282	1	0.00
06/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	1297	1	1297	1	0.00
06/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	1268	1	1268	1	0.00
06/12/2013	R157 On 08-May-14			Bond Future	6.63	110.7175	6.6300	110.7175	0.00
06/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	76	0	76	0	0.00
06/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	75	0	75	0	0.00
06/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	74	0	74	0	0.00
06/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	2018	2	2018	2	0.00
06/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	2006	2	2006	2	0.00
06/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	2031	2	2031	2	0.00
06/12/2013	R157 On 07-August-14			Bond Future	6.89	112.2394	6.8858	112.2394	0.00
06/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	616	1	616	1	0.00
06/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	621	1	621	1	0.00
06/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	626	1	626	1	0.00
06/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	775	1	775	1	0.00
06/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	770	1	770	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
06/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	764	1	764	1	0.00
06/12/2013	R157 On 06-November-14			Bond Future	7.30	106.9854	7.2958	106.9854	0.00
06/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	310	0	310	0	0.00
06/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	308	0	308	0	0.00
06/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	312	0	312	0	0.00
06/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	1229	1	1229	1	0.00
06/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	1242	1	1242	1	0.00
06/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	1236	1	1236	1	0.00
06/12/2013	R186 On 06-February-14			Bond Future	8.45	116.6957	8.4499	116.6957	60,693.00
06/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	637	1	637	1	0.00
06/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	4121	4	4121	4	0.00
06/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	621	1	621	1	0.00
06/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	653	1	653	1	0.00
06/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	6883	7	6883	7	0.00
06/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	6806	7	6806	7	0.00
06/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	1579	2	1579	2	250.00
06/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	6959	8	6959	8	0.00
06/12/2013	R186 On 08-May-14			Bond Future	8.56	118.2293	8.5579	118.2293	740.00
06/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	651	1	651	1	0.00
06/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	4108	4	4108	4	0.00
06/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	662	1	662	1	0.00
06/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	7715	7	7715	7	0.00
06/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	3170	3	3170	3	8,000.00
06/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	641	1	641	1	0.00
06/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1207	1	1207	1	1,933.00
06/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	6399	6	6399	6	0.00
06/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	13867	14	13867	14	0.00
06/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	4595	5	4595	5	1,933.00
06/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	13780	14	13780	14	0.00
06/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	2768	3	2768	3	400.00
06/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	2101	2	2101	2	8,000.00
06/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	13954	15	13954	15	0.00
06/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	10596	11	10596	11	0.00
06/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	5797	6	5797	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
06/12/2013	R186 On 07-August-14			Bond Future	8.66	114.5629	8.6614	114.5629	0.00
06/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	3745	3	3745	3	0.00
06/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	3813	4	3813	4	0.00
06/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	3779	4	3779	4	0.00
06/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	6243	6	6243	6	0.00
06/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	6750	7	6750	7	0.00
06/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	6852	7	6852	7	0.00
06/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	6801	7	6801	7	0.00
06/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	4148	4	4148	4	840.00
06/12/2013	R186 On 06-November-14			Bond Future	8.77	116.1494	8.7679	116.1494	0.00
06/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	7589	7	7589	7	0.00
06/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	3661	3	3661	3	0.00
06/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	3723	3	3723	3	0.00
06/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	3692	3	3692	3	0.00
06/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	8801	9	8801	9	0.00
06/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	8856	9	8856	9	0.00
06/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	8747	9	8747	9	0.00
06/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	4428	5	4428	5	2,010.00
06/12/2013	R197 On 06-February-14			Bond Future	275.79	275.7758	275.7920	275.7758	2,049.00
06/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	4208	4	4208	4	0.00
06/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	4218	4	4218	4	0.00
06/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	4198	4	4198	4	0.00
06/12/2013	R201 On 06-February-14			Bond Future	4.87	104.5079	4.8739	104.5079	0.00
06/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	395	0	395	0	0.00
06/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	401	0	401	0	0.00
06/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	408	0	408	0	0.00
06/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	81	0	81	0	0.00
06/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	79	0	79	0	0.00
06/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	83	0	83	0	0.00
06/12/2013	R201 On 08-May-14			Bond Future	4.70	105.8813	4.6979	105.8813	0.00
06/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	270	0	270	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
06/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	273	0	273	0	0.00
06/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	267	0	267	0	0.00
06/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	239	0	239	0	0.00
06/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	236	0	236	0	0.00
06/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	242	0	242	0	0.00
06/12/2013	R201 On 07-August-14			Bond Future	4.07	102.9271	4.0739	102.9271	0.00
06/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	501	1	501	1	0.00
06/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	506	1	506	1	0.00
06/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	503	1	503	1	0.00
06/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	60	0	60	0	0.00
06/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	59	0	59	0	0.00
06/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	58	0	58	0	0.00
06/12/2013	R202 On 06-February-14			Bond Future	209.20	209.1812	209.1961	209.1812	44,679.00
06/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	206	0	206	0	0.00
06/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	186	0	186	0	0.00
06/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	196	0	196	0	0.00
06/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
06/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
06/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
06/12/2013	R203 On 06-February-14			Bond Future	7.19	106.4845	7.1883	106.4845	8,612.00
06/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	20	0	20	0	16.00
06/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	46	0	46	0	0.00
06/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	387	0	387	0	13.00
06/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	42	0	42	0	0.00
06/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	44	0	44	0	0.00
06/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	4050	4	4050	4	0.00
06/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	3442	4	3442	4	0.00
06/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	3379	4	3379	4	0.00
06/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	1501	2	1501	2	0.00
06/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	3410	4	3410	4	0.00
06/12/2013	R203 On 08-May-14			Bond Future	7.35	103.7237	7.3491	103.7237	0.00
06/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	98	0	98	0	0.00
06/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	679	1	679	1	13.00
06/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	94	0	94	0	0.00

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06/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	96	0	96	0	0.00
06/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1387	1	1387	1	16.00
06/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	5002	5	5002	5	0.00
06/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	1236	1	1236	1	0.00
06/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4973	5	4973	5	0.00
06/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4944	5	4944	5	0.00
06/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	2201	2	2201	2	0.00
06/12/2013	R203 On 07-August-14			Bond Future	7.51	105.1491	7.5101	105.1491	0.00
06/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1282	1	1282	1	0.00
06/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1270	1	1270	1	0.00
06/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1257	1	1257	1	0.00
06/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	778	1	778	1	30.00
06/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1850	2	1850	2	0.00
06/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1834	2	1834	2	0.00
06/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1865	2	1865	2	0.00
06/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2641	3	2641	3	0.00
06/12/2013	R203 On 06-November-14			Bond Future	7.70	102.4444	7.7013	102.4444	0.00
06/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	809	1	809	1	0.00
06/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	825	1	825	1	0.00
06/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	817	1	817	1	0.00
06/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	3021	3	3021	3	0.00
06/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2985	3	2985	3	0.00
06/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	3003	3	3003	3	0.00
06/12/2013	R204 On 06-February-14			Bond Future	7.44	103.0823	7.4425	103.0823	28,343.00
06/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	85	0	85	0	0.00
06/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	88	0	88	0	0.00
06/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	91	0	91	0	0.00
06/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	4442	5	4442	5	0.00
06/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	4402	5	4402	5	0.00
06/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	4482	5	4482	5	0.00
06/12/2013	R204 On 08-May-14			Bond Future	7.58	104.4369	7.5838	104.4369	0.00
06/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	184	0	184	0	0.00
06/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	181	0	181	0	0.00
06/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	188	0	188	0	0.00

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06/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	6333	7	6333	7	0.00
06/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	6371	7	6371	7	0.00
06/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	6295	7	6295	7	0.00
06/12/2013	R204 On 07-August-14			Bond Future	7.72	101.8408	7.7229	101.8408	0.00
06/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	1779	2	1779	2	0.00
06/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2361	2	2361	2	0.00
06/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	1795	2	1795	2	0.00
06/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	1762	2	1762	2	0.00
06/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	2152	2	2152	2	530.00
06/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2806	3	2806	3	0.00
06/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2764	3	2764	3	0.00
06/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2785	3	2785	3	0.00
06/12/2013	R204 On 06-November-14			Bond Future	7.87	103.2509	7.8744	103.2509	0.00
06/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1356	1	1356	1	0.00
06/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1368	1	1368	1	0.00
06/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	2850	3	2850	3	0.00
06/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1344	1	1344	1	0.00
06/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	4442	5	4442	5	0.00
06/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	2450	3	2450	3	1,270.00
06/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	4418	5	4418	5	0.00
06/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	4466	5	4466	5	0.00
06/12/2013	R207 On 06-February-14			Bond Future	7.73	98.0179	7.7293	98.0179	20,161.00
06/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	114	0	114	0	0.00
06/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	111	0	111	0	0.00
06/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	118	0	118	0	0.00
06/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	5259	6	5259	6	0.00
06/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	5305	6	5305	6	0.00
06/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	5214	5	5214	5	0.00
06/12/2013	R207 On 08-May-14			Bond Future	7.86	99.3060	7.8645	99.3060	0.00
06/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	199	0	199	0	0.00
06/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	203	0	203	0	0.00
06/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	196	0	196	0	0.00
06/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	7931	8	7931	8	0.00
06/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	7976	8	7976	8	0.00

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06/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	7886	8	7886	8	0.00
06/12/2013	R207 On 07-August-14			Bond Future	8.00	97.0303	7.9973	97.0303	0.00
06/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2064	2	2064	2	0.00
06/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2100	2	2100	2	0.00
06/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2082	2	2082	2	0.00
06/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	3355	4	3355	4	0.00
06/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	3380	4	3380	4	0.00
06/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	3330	3	3330	3	0.00
06/12/2013	R207 On 06-November-14			Bond Future	8.13	98.3739	8.1337	98.3739	0.00
06/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	1795	2	1795	2	0.00
06/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	1766	2	1766	2	0.00
06/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	1780	2	1780	2	0.00
06/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	5059	5	5059	5	0.00
06/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	5031	5	5031	5	0.00
06/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	5003	5	5003	5	0.00
06/12/2013	R208 On 06-February-14			Bond Future	7.91	95.8938	7.9089	95.8938	11,034.00
06/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	84	0	84	0	0.00
06/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	89	0	89	0	0.00
06/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	86	0	86	0	0.00
06/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	6314	7	6314	7	0.00
06/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	6261	7	6261	7	0.00
06/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	6367	7	6367	7	0.00
06/12/2013	R208 On 08-May-14			Bond Future	8.03	93.7580	8.0298	93.7580	0.00
06/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	178	0	178	0	0.00
06/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	185	0	185	0	0.00
06/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	182	0	182	0	0.00
06/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	9386	10	9386	10	0.00
06/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	9281	10	9281	10	0.00
06/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	9333	10	9333	10	0.00
06/12/2013	R208 On 07-August-14			Bond Future	8.15	95.0465	8.1469	95.0465	0.00
06/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2109	2	2109	2	0.00
06/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3215	3	3215	3	0.00
06/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2088	2	2088	2	0.00
06/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2129	2	2129	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
06/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	2575	3	2575	3	630.00
06/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	3802	4	3802	4	0.00
06/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	3773	4	3773	4	0.00
06/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3831	4	3831	4	0.00
06/12/2013	R208 On 06-November-14			Bond Future	8.27	92.9660	8.2722	92.9660	0.00
06/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	1718	2	1718	2	0.00
06/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	1750	2	1750	2	0.00
06/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	1734	2	1734	2	0.00
06/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	3908	4	3908	4	0.00
06/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	5663	6	5663	6	0.00
06/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2854	3	2854	3	1,520.00
06/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	5696	6	5696	6	0.00
06/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	5630	6	5630	6	0.00
06/12/2013	R209 On 06-February-14			Bond Future	9.16	74.2235	9.1642	74.2235	23,356.00
06/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	783	1	783	1	0.00
06/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	818	1	818	1	0.00
06/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	800	1	800	1	0.00
06/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	5605	6	5605	6	0.00
06/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	5478	6	5478	6	0.00
06/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	5541	6	5541	6	0.00
06/12/2013	R209 On 08-May-14			Bond Future	9.26	72.0545	9.2597	72.0545	0.00
06/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	660	1	660	1	0.00
06/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	650	1	650	1	0.00
06/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	5742	5	5742	5	0.00
06/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6169	6	6169	6	0.00
06/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	639	1	639	1	0.00
06/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	12068	13	12068	13	0.00
06/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	12148	13	12148	13	0.00
06/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	11988	13	11988	13	0.00
06/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	2333	3	2333	3	7,262.00
06/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	2096	2	2096	2	10,000.00
06/12/2013	R209 On 07-August-14			Bond Future	9.35	73.0448	9.3513	73.0448	0.00
06/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	3789	4	3789	4	0.00
06/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	3820	4	3820	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
06/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	3759	3	3759	3	0.00
06/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5939	6	5939	6	0.00
06/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	6027	6	6027	6	0.00
06/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5983	6	5983	6	0.00
06/12/2013	R209 On 06-November-14			Bond Future	9.45	70.9114	9.4455	70.9114	0.00
06/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4053	4	4053	4	0.00
06/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4111	4	4111	4	0.00
06/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4082	4	4082	4	0.00
06/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	7354	8	7354	8	0.00
06/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	7262	8	7262	8	0.00
06/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	7308	8	7308	8	0.00
06/12/2013	R210 On 06-February-14			Bond Future	160.12	160.1091	160.1199	160.1091	1,319.00
06/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	1370	1	1370	1	0.00
06/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	1380	1	1380	1	0.00
06/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	1390	1	1390	1	0.00
06/12/2013	R211 On 06-February-14			Bond Future	129.04	129.0353	129.0376	129.0353	2,022.00
06/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	28	0	28	0	0.00
06/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	38	0	38	0	0.00
06/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	48	0	48	0	0.00
06/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
06/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
06/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
06/12/2013	R212 On 06-February-14			Bond Future	130.89	130.9280	130.8870	130.9280	21,791.00
06/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	2103	2	2103	2	0.00
06/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	2123	2	2123	2	0.00
06/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	2113	2	2113	2	0.00
06/12/2013	R213 On 06-February-14			Bond Future	9.00	85.2028	9.0049	85.2028	21,203.00
06/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	694	1	694	1	0.00

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06/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	678	1	678	1	0.00
06/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	663	1	663	1	0.00
06/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	6235	7	6235	7	0.00
06/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	6169	7	6169	7	0.00
06/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	6303	7	6303	7	0.00
06/12/2013	R213 On 08-May-14			Bond Future	9.10	82.7851	9.1049	82.7851	0.00
06/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	668	1	668	1	0.00
06/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	658	1	658	1	0.00
06/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	679	1	679	1	0.00
06/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	12520	13	12520	13	0.00
06/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	12599	13	12599	13	0.00
06/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	12441	13	12441	13	0.00
06/12/2013	R213 On 07-August-14			Bond Future	9.20	83.9228	9.2024	83.9228	0.00
06/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	3760	3	3760	3	0.00
06/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	3821	4	3821	4	0.00
06/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	3790	4	3790	4	0.00
06/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	6406	7	6406	7	0.00
06/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	6361	7	6361	7	0.00
06/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	6452	7	6452	7	0.00
06/12/2013	R213 On 06-November-14			Bond Future	9.30	81.5466	9.3042	81.5466	0.00
06/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4175	4	4175	4	0.00
06/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4234	4	4234	4	0.00
06/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4204	4	4204	4	0.00
06/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	7538	8	7538	8	0.00
06/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	7584	8	7584	8	0.00
06/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	7492	8	7492	8	0.00
06/12/2013	R214 On 06-February-14			Bond Future	9.29	74.8551	9.2908	74.8551	5,155.00
06/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1710	1	1710	1	0.00
06/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1682	1	1682	1	0.00
06/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1653	1	1653	1	0.00
06/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	3935	4	3935	4	0.00
06/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	3986	4	3986	4	0.00
06/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	3884	4	3884	4	0.00
06/12/2013	R214 On 08-May-14			Bond Future	9.38	72.5540	9.3848	72.5540	0.00

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06/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	2852	3	2852	3	0.00
06/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	2881	3	2881	3	0.00
06/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	2822	3	2822	3	0.00
06/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	5757	6	5757	6	0.00
06/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	5806	6	5806	6	0.00
06/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	5856	6	5856	6	0.00
06/12/2013	R248 On 06-February-14			Bond Future	9.34	97.0040	9.3425	97.0040	11,637.00
06/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	2500	3	2500	3	0.00
06/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	2398	3	2398	3	0.00
06/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	2297	3	2297	3	0.00
06/12/2013	R248 On 08-May-14			Bond Future	9.44	93.8568	9.4388	93.8568	1,844.00
06/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
06/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	3827	5	3827	5	0.00
06/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	3725	5	3725	5	0.00
06/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	3929	5	3929	5	0.00