



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 04/11/2013 To: 04/11/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	0986 On 31-March-36			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
04/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	2025 On 07-November-13			Bond Future	110.00	110.0012	110.0014	110.0012	0.00
04/11/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
04/11/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
04/11/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
04/11/2013	2025 On 07-November-13	111.01	Put	Bond Future	1009	1	1	1	0.00
04/11/2013	2025 On 07-November-13	111.00	Put	Bond Future	999	1	1	1	0.00
04/11/2013	2025 On 07-November-13	110.99	Put	Bond Future	989	1	1	1	0.00
04/11/2013	2025 On 06-February-14			Bond Future	110.37	110.3738	110.3740	110.3738	0.00
04/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
04/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
04/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
04/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	626	1	1	1	0.00
04/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	636	1	1	1	0.00
04/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	616	1	1	1	0.00
04/11/2013	2037 On 07-November-13			Bond Future	9.04	96.5173	97.1712	96.5173	154.00
04/11/2013	2037 On 07-November-13	9.43	Call	Bond Future	3494	3	3	3	0.00
04/11/2013	2037 On 07-November-13	9.41	Call	Bond Future	3320	3	3	3	0.00
04/11/2013	2037 On 07-November-13	9.42	Call	Bond Future	3407	3	3	3	0.00
04/11/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
04/11/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
04/11/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
04/11/2013	2037 On 06-February-14			Bond Future	9.14	93.5300	94.1925	93.5300	1,496.00
04/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	2266	2	2	2	0.00
04/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	2179	2	2	2	0.00
04/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	2091	1	2	1	0.00
04/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
04/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
04/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
04/11/2013	2037 On 08-May-14			Bond Future	9.23	94.7836	95.4536	94.7836	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
04/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	1382	1	1	1	0.00
04/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	1208	1	1	1	0.00
04/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	1295	1	1	1	0.00
04/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
04/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
04/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
04/11/2013	2037 On 07-August-14			Bond Future	9.33	91.8578	92.5383	91.8578	0.00
04/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
04/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
04/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
04/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	2579	3	3	3	0.00
04/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	2488	3	2	3	0.00
04/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	2396	3	2	3	0.00
04/11/2013	2038 On 07-November-13			Bond Future	106.05	106.0484	106.0499	106.0484	0.00
04/11/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
04/11/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
04/11/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
04/11/2013	2038 On 07-November-13	109.99	Put	Bond Future	3940	4	4	4	0.00
04/11/2013	2038 On 07-November-13	110.00	Put	Bond Future	3950	4	4	4	0.00
04/11/2013	2038 On 07-November-13	110.01	Put	Bond Future	3960	4	4	4	0.00
04/11/2013	2038 On 06-February-14			Bond Future	106.23	106.2325	106.2341	106.2325	24.00
04/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
04/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
04/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
04/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	766	1	1	1	0.00
04/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	756	1	1	1	0.00
04/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	776	1	1	1	0.00
04/11/2013	2050 On 07-November-13			Bond Future	110.52	110.5206	110.5224	110.5206	0.00
04/11/2013	2050 On 07-November-13	109.99	Call	Bond Future	532	1	1	1	0.00
04/11/2013	2050 On 07-November-13	110.00	Call	Bond Future	522	1	1	1	0.00
04/11/2013	2050 On 07-November-13	110.01	Call	Bond Future	512	1	1	1	0.00
04/11/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
04/11/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00

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04/11/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
04/11/2013	2050 On 06-February-14			Bond Future	110.63	110.6279	110.6297	110.6279	472.00
04/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	630	1	1	1	0.00
04/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	640	1	1	1	0.00
04/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	620	1	1	1	0.00
04/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
04/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
04/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
04/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	AL37 On 07-November-13			Index Future	411.16	410.6540	411.1550	410.6540	0.00
04/11/2013	AL37 On 06-February-14			Index Future	416.56	416.0550	416.5620	416.0550	0.00
04/11/2013	AL37 On 08-May-14			Index Future	422.14	421.6310	422.1390	421.6310	0.00
04/11/2013	AL7T On 07-November-13			Index Future	484.86	484.0350	484.8600	484.0350	0.00
04/11/2013	AL7T On 06-February-14			Index Future	491.24	490.4020	491.2370	490.4020	1.00
04/11/2013	AL7T On 08-May-14			Index Future	497.81	496.9740	497.8130	496.9740	0.00
04/11/2013	ALBI On 07-November-13			Index Future	435.26	433.8540	435.2610	433.8540	408.00
04/11/2013	ALBI On 06-February-14			Index Future	440.99	439.5600	440.9850	439.5600	457.00
04/11/2013	ALBI On 08-May-14			Index Future	446.89	445.4500	446.8890	445.4500	85.00
04/11/2013	ALBI On 07-August-14			Index Future	453.17	451.7070	453.1690	451.7070	0.00
04/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C025 On 31-January-25			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
04/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	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
04/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2013	EL28 On 07-November-13			Bond Future	111.15	111.1466	111.1486	111.1466	0.00
04/11/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1149	1	1	1	0.00
04/11/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1159	1	1	1	0.00
04/11/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1139	1	1	1	0.00
04/11/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
04/11/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
04/11/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
04/11/2013	EL28 On 06-February-14			Bond Future	112.62	112.6223	112.6243	112.6223	0.00
04/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	1634	2	2	2	0.00
04/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	1614	2	2	2	0.00
04/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	1624	2	2	2	0.00
04/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
04/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
04/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
04/11/2013	ES33 On 07-November-13			Bond Future	9.57	82.4662	82.9655	82.4662	6,292.00
04/11/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
04/11/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
04/11/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
04/11/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8799	9	9	9	0.00
04/11/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8710	9	9	9	0.00
04/11/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8622	9	9	9	0.00
04/11/2013	ES33 On 06-February-14			Bond Future	9.68	83.5508	84.0566	83.5508	6,292.00
04/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
04/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
04/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
04/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1004	2	1	2	0.00
04/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	929	1	1	1	0.00

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04/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1080	2	1	2	0.00
04/11/2013	ES33 On 08-May-14			Bond Future	9.80	80.8880	81.3995	80.8880	0.00
04/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
04/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
04/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
04/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	1851	2	2	2	0.00
04/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	1927	2	2	2	0.00
04/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	1776	2	2	2	0.00
04/11/2013	GOVI On 07-November-13			GOVI	434.76	433.4150	434.7590	433.4150	61.00
04/11/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
04/11/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
04/11/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
04/11/2013	GOVI On 07-November-13	446.01	Put	GOVI	112510	13	11	13	0.00
04/11/2013	GOVI On 07-November-13	446.00	Put	GOVI	112410	13	11	13	0.00
04/11/2013	GOVI On 07-November-13	445.99	Put	GOVI	112310	13	11	13	0.00
04/11/2013	GOVI On 06-February-14			GOVI	440.48	439.1160	440.4770	439.1160	351.00
04/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	4870	0	0	0	0.00
04/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	4670	0	0	0	0.00
04/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	4770	0	0	0	0.00
04/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	1	0	1	0.00
04/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	1	0	1	0.00
04/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	1	0	1	0.00
04/11/2013	GOVI On 08-May-14			GOVI	446.37	445.0000	446.3740	445.0000	0.00
04/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	43640	3	4	3	0.00
04/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	43740	3	4	3	0.00
04/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	43840	3	4	3	0.00
04/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
04/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
04/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
04/11/2013	GOVI On 07-August-14			GOVI	452.65	451.2510	452.6460	451.2510	0.00
04/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
04/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
04/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
04/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	73440	9	7	9	0.00

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04/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	73640	9	7	9	0.00
04/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	73540	9	7	9	0.00
04/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/11/2013	IGOV On 07-November-13			Index Future	198.17	198.1850	198.1680	198.1850	512.00
04/11/2013	IGOV On 06-February-14			Index Future	200.80	200.8160	200.7990	200.8160	1,001.00
04/11/2013	IGOV On 08-May-14			Index Future	203.51	203.5320	203.5120	203.5320	7.00
04/11/2013	ILBI On 07-November-13			Index Future	536.81	536.8060	536.8060	536.8060	0.00
04/11/2013	ILBI On 06-February-14			Index Future	544.04	544.0360	544.0360	544.0360	186.00
04/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/11/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/11/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/11/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.16	94.8400	94.8400	94.8400	100.00
04/11/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.17	94.8200	94.8300	94.8200	1,500.00
04/11/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.21	94.7800	94.7900	94.7800	1,000.00
04/11/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.31	94.7000	94.6900	94.7000	0.00
04/11/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.40	94.6200	94.6000	94.6200	400.00
04/11/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.48	94.5400	94.5200	94.5400	0.00
04/11/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.71	94.3400	94.2900	94.3400	2,000.00
04/11/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.07	93.9900	93.9300	93.9900	1,000.00
04/11/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.34	93.7400	93.6600	93.7400	0.00
04/11/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.62	93.4800	93.3800	93.4800	150.00
04/11/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.87	93.2100	93.1300	93.2100	2,000.00
04/11/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.13	92.9500	92.8700	92.9500	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
04/11/2013	R023 On 07-November-13			Bond Future	7.75	101.4057	101.5436	101.4057	11,587.00
04/11/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R023 On 07-November-13	6.50	Put	Bond Future	8626	9	9	9	0.00
04/11/2013	R023 On 07-November-13	6.49	Put	Bond Future	8699	9	9	9	0.00
04/11/2013	R023 On 07-November-13	6.51	Put	Bond Future	8553	9	9	9	0.00
04/11/2013	R023 On 06-February-14			Bond Future	7.85	102.7394	102.8792	102.7394	1,367.00
04/11/2013	R023 On 06-February-14	7.85	Call	Bond Future	14	0	0	0	0.00
04/11/2013	R023 On 06-February-14	7.86	Call	Bond Future	77	0	0	0	0.00
04/11/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
04/11/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
04/11/2013	R023 On 06-February-14	7.84	Put	Bond Future	50	0	0	0	0.00
04/11/2013	R023 On 08-May-14			Bond Future	7.94	100.1991	100.3394	100.1991	0.00
04/11/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R023 On 08-May-14	7.61	Put	Bond Future	2088	2	2	2	0.00
04/11/2013	R023 On 08-May-14	7.60	Put	Bond Future	2152	2	2	2	0.00
04/11/2013	R023 On 08-May-14	7.59	Put	Bond Future	2215	2	2	2	0.00
04/11/2013	R157 On 07-November-13			Bond Future	6.02	114.9337	114.9832	114.9337	19,885.00
04/11/2013	R157 On 07-November-13	5.60	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R157 On 07-November-13	5.61	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R157 On 07-November-13	5.59	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R157 On 07-November-13	5.60	Put	Bond Future	790	1	1	1	0.00
04/11/2013	R157 On 07-November-13	5.61	Put	Bond Future	771	1	1	1	0.00
04/11/2013	R157 On 07-November-13	5.59	Put	Bond Future	809	1	1	1	0.00
04/11/2013	R157 On 06-February-14			Bond Future	6.16	116.4454	116.4955	116.4454	12,795.00
04/11/2013	R157 On 06-February-14	5.64	Call	Bond Future	217	0	0	0	0.00
04/11/2013	R157 On 06-February-14	5.65	Call	Bond Future	222	0	0	0	0.00
04/11/2013	R157 On 06-February-14	5.66	Call	Bond Future	226	0	0	0	0.00
04/11/2013	R157 On 06-February-14	5.65	Put	Bond Future	1037	1	1	1	0.00
04/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1025	1	1	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
04/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1048	1	1	1	0.00
04/11/2013	R157 On 08-May-14			Bond Future	6.31	111.1974	111.2467	111.1974	0.00
04/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	151	0	0	0	0.00
04/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	149	0	0	0	0.00
04/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	146	0	0	0	0.00
04/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1656	2	2	2	0.00
04/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1667	2	2	2	0.00
04/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1644	2	2	2	0.00
04/11/2013	R157 On 07-August-14			Bond Future	6.45	112.7608	112.8121	112.7608	0.00
04/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	925	1	1	1	0.00
04/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	931	1	1	1	0.00
04/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	938	1	1	1	0.00
04/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	605	1	1	1	0.00
04/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	600	1	1	1	0.00
04/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	596	1	1	1	0.00
04/11/2013	R157 On 06-November-14			Bond Future	6.78	107.4626	107.5148	107.4626	0.00
04/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	484	1	0	1	0.00
04/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	501	1	1	1	0.00
04/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	493	1	0	1	0.00
04/11/2013	R186 On 07-November-13			Bond Future	8.12	122.5915	123.1415	122.5915	25,543.00
04/11/2013	R186 On 07-November-13	8.14	Call	Bond Future	670	1	1	1	0.00
04/11/2013	R186 On 07-November-13	8.50	Call	Bond Future	3405	3	3	3	0.00
04/11/2013	R186 On 07-November-13	8.75	Call	Bond Future	5539	5	6	5	0.00
04/11/2013	R186 On 07-November-13	8.00	Call	Bond Future	179	0	0	0	1,000.00
04/11/2013	R186 On 07-November-13	8.15	Call	Bond Future	722	1	1	1	0.00
04/11/2013	R186 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	5,290.00
04/11/2013	R186 On 07-November-13	8.16	Call	Bond Future	776	1	1	1	0.00
04/11/2013	R186 On 07-November-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
04/11/2013	R186 On 07-November-13	9.00	Call	Bond Future	7620	7	8	7	0.00
04/11/2013	R186 On 07-November-13	8.25	Call	Bond Future	1354	1	1	1	0.00
04/11/2013	R186 On 07-November-13	8.00	Put	Bond Future	1223	2	1	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
04/11/2013	R186 On 07-November-13	8.75	Put	Bond Future	0	0	0	0	1,030.00
04/11/2013	R186 On 07-November-13	8.14	Put	Bond Future	446	1	0	1	0.00
04/11/2013	R186 On 07-November-13	8.50	Put	Bond Future	3	0	0	0	4,000.00
04/11/2013	R186 On 07-November-13	8.25	Put	Bond Future	145	0	0	0	0.00
04/11/2013	R186 On 07-November-13	6.75	Put	Bond Future	13258	14	13	14	0.00
04/11/2013	R186 On 07-November-13	6.50	Put	Bond Future	15904	16	16	16	0.00
04/11/2013	R186 On 07-November-13	8.15	Put	Bond Future	408	1	0	1	0.00
04/11/2013	R186 On 07-November-13	8.16	Put	Bond Future	372	1	0	1	0.00
04/11/2013	R186 On 07-November-13	9.00	Put	Bond Future	0	0	0	0	1,200.00
04/11/2013	R186 On 06-February-14			Bond Future	8.21	118.9145	119.4716	118.9145	32,552.00
04/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1601	1	2	1	0.00
04/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1573	1	2	1	0.00
04/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1629	2	2	2	0.00
04/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	6091	6	6	6	0.00
04/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	5743	6	6	6	0.00
04/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	5679	6	6	6	0.00
04/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1447	2	1	2	250.00
04/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	5808	6	6	6	0.00
04/11/2013	R186 On 08-May-14			Bond Future	8.30	120.5081	121.0711	120.5081	540.00
04/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	1110	1	1	1	0.00
04/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	5564	5	6	5	0.00
04/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	1127	1	1	1	0.00
04/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	1093	1	1	1	0.00
04/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1941	2	2	2	1,933.00
04/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	3891	4	4	4	1,933.00
04/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	12084	13	12	13	0.00
04/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	12164	13	12	13	0.00
04/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	12245	13	12	13	0.00
04/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	9168	10	9	10	0.00
04/11/2013	R186 On 07-August-14			Bond Future	8.39	116.9100	117.4823	116.9100	0.00
04/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	5068	5	5	5	0.00
04/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	5149	5	5	5	0.00
04/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	5109	5	5	5	0.00
04/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	7929	8	8	8	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
04/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	5856	6	6	6	0.00
04/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	5945	6	6	6	0.00
04/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	5900	6	6	6	0.00
04/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3604	4	4	4	840.00
04/11/2013	R186 On 06-November-14			Bond Future	8.50	118.4750	119.0551	118.4750	0.00
04/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	2904	3	3	3	0.00
04/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	2989	4	3	4	0.00
04/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	2819	3	3	3	0.00
04/11/2013	R197 On 07-November-13			Bond Future	280.87	280.8672	280.8661	280.8672	0.00
04/11/2013	R197 On 07-November-13	280.01	Call	Bond Future	856	1	1	1	0.00
04/11/2013	R197 On 07-November-13	280.00	Call	Bond Future	866	1	1	1	0.00
04/11/2013	R197 On 07-November-13	279.99	Call	Bond Future	876	1	1	1	0.00
04/11/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
04/11/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
04/11/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
04/11/2013	R197 On 06-February-14			Bond Future	278.95	278.9508	278.9494	278.9508	2,049.00
04/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	1061	1	1	1	0.00
04/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	1051	1	1	1	0.00
04/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	1041	1	1	1	0.00
04/11/2013	R201 On 07-November-13			Bond Future	4.84	107.5830	107.5985	107.5830	0.00
04/11/2013	R201 On 07-November-13	4.79	Call	Bond Future	33	0	0	0	0.00
04/11/2013	R201 On 07-November-13	4.81	Call	Bond Future	41	0	0	0	0.00
04/11/2013	R201 On 07-November-13	4.80	Call	Bond Future	37	0	0	0	0.00
04/11/2013	R201 On 07-November-13	4.80	Put	Bond Future	80	0	0	0	0.00
04/11/2013	R201 On 07-November-13	4.81	Put	Bond Future	74	0	0	0	0.00
04/11/2013	R201 On 07-November-13	4.79	Put	Bond Future	87	0	0	0	0.00
04/11/2013	R201 On 06-February-14			Bond Future	4.70	104.5902	104.6058	104.5902	0.00

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04/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	557	1	1	1	0.00
04/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	564	1	1	1	0.00
04/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	570	1	1	1	0.00
04/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	93	0	0	0	0.00
04/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	91	0	0	0	0.00
04/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	95	0	0	0	0.00
04/11/2013	R201 On 08-May-14			Bond Future	4.40	105.9919	106.0064	105.9919	0.00
04/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	421	0	0	0	0.00
04/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	425	0	0	0	0.00
04/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	417	0	0	0	0.00
04/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	210	0	0	0	0.00
04/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	207	0	0	0	0.00
04/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	212	0	0	0	0.00
04/11/2013	R201 On 07-August-14			Bond Future	3.48	103.0717	103.0876	103.0717	0.00
04/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	703	1	1	1	0.00
04/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	709	1	1	1	0.00
04/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	706	1	1	1	0.00
04/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	45	0	0	0	0.00
04/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	45	0	0	0	0.00
04/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	44	0	0	0	0.00
04/11/2013	R202 On 07-November-13			Bond Future	208.92	208.9144	208.9169	208.9144	7,328.00
04/11/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R202 On 07-November-13	209.00	Put	Bond Future	83	0	0	0	0.00
04/11/2013	R202 On 07-November-13	209.01	Put	Bond Future	93	0	0	0	0.00
04/11/2013	R202 On 07-November-13	208.99	Put	Bond Future	73	0	0	0	0.00
04/11/2013	R202 On 06-February-14			Bond Future	208.69	208.6895	208.6922	208.6895	43,449.00
04/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	308	0	0	0	0.00
04/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	318	0	0	0	0.00
04/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	298	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
04/11/2013	R203 On 07-November-13			Bond Future	6.71	106.3501	106.4581	106.3501	17,052.00
04/11/2013	R203 On 07-November-13	5.99	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R203 On 07-November-13	6.01	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R203 On 07-November-13	6.00	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R203 On 07-November-13	571.00	Call	Bond Future	104229	104	104	104	0.00
04/11/2013	R203 On 07-November-13	5.71	Call	Bond Future	0	0	0	0	15.00
04/11/2013	R203 On 07-November-13	6.00	Put	Bond Future	2466	3	2	3	0.00
04/11/2013	R203 On 07-November-13	6.01	Put	Bond Future	2430	3	2	3	0.00
04/11/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
04/11/2013	R203 On 07-November-13	5.99	Put	Bond Future	2501	3	3	3	0.00
04/11/2013	R203 On 07-November-13	5.71	Put	Bond Future	3499	4	3	4	0.00
04/11/2013	R203 On 06-February-14			Bond Future	6.82	107.7489	107.8583	107.7489	8,373.00
04/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	252	0	0	0	0.00
04/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	1032	1	1	1	13.00
04/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	264	0	0	0	0.00
04/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	153	0	0	0	16.00
04/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	258	0	0	0	0.00
04/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	2484	3	2	3	0.00
04/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3016	3	3	3	0.00
04/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	2457	3	2	3	0.00
04/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	980	1	1	1	0.00
04/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	2431	3	2	3	0.00
04/11/2013	R203 On 08-May-14			Bond Future	6.94	105.0322	105.1416	105.0322	0.00
04/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	238	0	0	0	0.00
04/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	1211	1	1	1	13.00
04/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	230	0	0	0	0.00
04/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	234	0	0	0	0.00
04/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	2163	2	2	2	16.00
04/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	3929	4	4	4	0.00
04/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	803	1	1	1	0.00
04/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	3875	4	4	4	0.00
04/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1524	2	2	2	0.00
04/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	3902	4	4	4	0.00
04/11/2013	R203 On 07-August-14			Bond Future	7.06	106.5083	106.6205	106.5083	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
04/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1963	2	2	2	0.00
04/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1948	2	2	2	0.00
04/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1932	2	2	2	0.00
04/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	1284	1	1	1	30.00
04/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1267	1	1	1	0.00
04/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1255	1	1	1	0.00
04/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1278	1	1	1	0.00
04/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	1886	2	2	2	0.00
04/11/2013	R203 On 06-November-14			Bond Future	7.22	103.7745	103.8883	103.7745	0.00
04/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	983	1	1	1	0.00
04/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	931	1	1	1	0.00
04/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	957	1	1	1	0.00
04/11/2013	R204 On 07-November-13			Bond Future	6.97	107.4043	107.5182	107.4043	17,570.00
04/11/2013	R204 On 07-November-13	6.31	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R204 On 07-November-13	6.30	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R204 On 07-November-13	7.00	Call	Bond Future	320	0	0	0	0.00
04/11/2013	R204 On 07-November-13	6.29	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R204 On 07-November-13	6.30	Put	Bond Future	2945	3	3	3	0.00
04/11/2013	R204 On 07-November-13	7.00	Put	Bond Future	170	0	0	0	1,270.00
04/11/2013	R204 On 07-November-13	6.31	Put	Bond Future	2900	3	3	3	0.00
04/11/2013	R204 On 07-November-13	6.29	Put	Bond Future	2990	3	3	3	0.00
04/11/2013	R204 On 06-February-14			Bond Future	7.07	104.7869	104.9023	104.7869	14,687.00
04/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	361	0	0	0	0.00
04/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	378	0	0	0	0.00
04/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	370	0	0	0	0.00
04/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	3222	3	3	3	0.00
04/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3154	3	3	3	0.00
04/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	3188	3	3	3	0.00
04/11/2013	R204 On 08-May-14			Bond Future	7.18	106.1912	106.3068	106.1912	0.00
04/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	374	0	0	0	0.00
04/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	367	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
04/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	380	0	0	0	0.00
04/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	4904	5	5	5	0.00
04/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	4974	5	5	5	0.00
04/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	4939	5	5	5	0.00
04/11/2013	R204 On 07-August-14			Bond Future	7.28	103.6517	103.7700	103.6517	0.00
04/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2551	2	3	2	0.00
04/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	3260	3	3	3	0.00
04/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2510	2	3	2	0.00
04/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2530	2	3	2	0.00
04/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1412	1	1	1	530.00
04/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	1914	2	2	2	0.00
04/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	1880	2	2	2	0.00
04/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	1897	2	2	2	0.00
04/11/2013	R204 On 06-November-14			Bond Future	7.41	105.0394	105.1595	105.0394	0.00
04/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	1473	2	1	2	0.00
04/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	1437	2	1	2	0.00
04/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	1509	2	2	2	0.00
04/11/2013	R206 On 07-November-13			Bond Future	5.17	102.8124	102.8171	102.8124	0.00
04/11/2013	R206 On 07-November-13	4.31	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R206 On 07-November-13	4.29	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R206 On 07-November-13	4.30	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R206 On 07-November-13	4.29	Put	Bond Future	158	0	0	0	0.00
04/11/2013	R206 On 07-November-13	4.30	Put	Bond Future	157	0	0	0	0.00
04/11/2013	R206 On 07-November-13	4.31	Put	Bond Future	155	0	0	0	0.00
04/11/2013	R207 On 07-November-13			Bond Future	7.29	102.0477	102.1758	102.0477	21,321.00
04/11/2013	R207 On 07-November-13	6.71	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R207 On 07-November-13	6.70	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R207 On 07-November-13	6.69	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R207 On 07-November-13	6.70	Put	Bond Future	2919	3	3	3	0.00
04/11/2013	R207 On 07-November-13	6.71	Put	Bond Future	2868	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2013	R207 On 07-November-13	6.69	Put	Bond Future	2970	3	3	3	0.00
04/11/2013	R207 On 06-February-14			Bond Future	7.39	99.7507	99.8805	99.7507	1,749.00
04/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	459	0	0	0	0.00
04/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	469	0	0	0	0.00
04/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	450	0	0	0	0.00
04/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4011	4	4	4	0.00
04/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	3972	4	4	4	0.00
04/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4051	4	4	4	0.00
04/11/2013	R207 On 08-May-14			Bond Future	7.50	101.0876	101.2178	101.0876	0.00
04/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	456	0	0	0	0.00
04/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	463	0	0	0	0.00
04/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	449	0	0	0	0.00
04/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	6548	7	7	7	0.00
04/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	6590	7	7	7	0.00
04/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	6506	7	7	7	0.00
04/11/2013	R207 On 07-August-14			Bond Future	7.60	98.8676	99.0008	98.8676	0.00
04/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	3035	3	3	3	0.00
04/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	3058	3	3	3	0.00
04/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	3081	3	3	3	0.00
04/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2635	3	3	3	0.00
04/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2656	3	3	3	0.00
04/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2615	3	3	3	0.00
04/11/2013	R207 On 06-November-14			Bond Future	7.73	100.1911	100.3262	100.1911	0.00
04/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	1621	2	2	2	0.00
04/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	1579	2	2	2	0.00
04/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	1537	2	2	2	0.00
04/11/2013	R208 On 07-November-13			Bond Future	7.47	96.5859	96.7556	96.5859	9,753.00
04/11/2013	R208 On 07-November-13	6.80	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R208 On 07-November-13	7.50	Call	Bond Future	390	0	0	0	0.00
04/11/2013	R208 On 07-November-13	6.79	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R208 On 07-November-13	6.81	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2013	R208 On 07-November-13	7.50	Put	Bond Future	227	0	0	0	1,520.00
04/11/2013	R208 On 07-November-13	6.79	Put	Bond Future	3802	4	4	4	0.00
04/11/2013	R208 On 07-November-13	6.81	Put	Bond Future	3688	4	4	4	0.00
04/11/2013	R208 On 07-November-13	6.80	Put	Bond Future	3745	4	4	4	0.00
04/11/2013	R208 On 06-February-14			Bond Future	7.57	97.8562	98.0282	97.8562	825.00
04/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	354	0	0	0	0.00
04/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	363	0	0	0	0.00
04/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	372	0	0	0	0.00
04/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	4762	5	5	5	0.00
04/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	4809	5	5	5	0.00
04/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	4856	5	5	5	0.00
04/11/2013	R208 On 08-May-14			Bond Future	7.67	95.7713	95.9443	95.7713	0.00
04/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	338	0	0	0	0.00
04/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	350	0	0	0	0.00
04/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	344	0	0	0	0.00
04/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	7715	8	8	8	0.00
04/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	7615	8	8	8	0.00
04/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	7665	8	8	8	0.00
04/11/2013	R208 On 07-August-14			Bond Future	7.76	97.1174	97.2938	97.1174	0.00
04/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	3081	3	3	3	0.00
04/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	4435	4	4	4	0.00
04/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	3055	3	3	3	0.00
04/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	3106	3	3	3	0.00
04/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	1908	2	2	2	630.00
04/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	2887	3	3	3	0.00
04/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	2863	3	3	3	0.00
04/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	2910	3	3	3	0.00
04/11/2013	R208 On 06-November-14			Bond Future	7.88	95.0218	95.2008	95.0218	0.00
04/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	2110	2	2	2	0.00
04/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	2012	2	2	2	0.00
04/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	2061	2	2	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
04/11/2013	R209 On 07-November-13			Bond Future	8.91	74.5751	75.0784	74.5751	3,688.00
04/11/2013	R209 On 07-November-13	8.65	Call	Bond Future	26	0	0	0	0.00
04/11/2013	R209 On 07-November-13	8.79	Call	Bond Future	159	0	0	0	0.00
04/11/2013	R209 On 07-November-13	9.40	Call	Bond Future	3576	3	4	3	0.00
04/11/2013	R209 On 07-November-13	8.80	Call	Bond Future	177	0	0	0	0.00
04/11/2013	R209 On 07-November-13	9.25	Call	Bond Future	2510	2	3	2	0.00
04/11/2013	R209 On 07-November-13	8.81	Call	Bond Future	196	0	0	0	0.00
04/11/2013	R209 On 07-November-13	9.50	Call	Bond Future	4278	4	4	4	0.00
04/11/2013	R209 On 07-November-13	9.70	Call	Bond Future	5651	5	6	5	0.00
04/11/2013	R209 On 07-November-13	8.79	Put	Bond Future	1124	2	1	2	0.00
04/11/2013	R209 On 07-November-13	9.40	Put	Bond Future	1	0	0	0	5,000.00
04/11/2013	R209 On 07-November-13	8.65	Put	Bond Future	2098	3	2	3	4,700.00
04/11/2013	R209 On 07-November-13	8.81	Put	Bond Future	1005	2	1	2	0.00
04/11/2013	R209 On 07-November-13	9.25	Put	Bond Future	10	0	0	0	1,000.00
04/11/2013	R209 On 07-November-13	9.70	Put	Bond Future	0	0	0	0	1,520.00
04/11/2013	R209 On 07-November-13	8.80	Put	Bond Future	1064	2	1	2	0.00
04/11/2013	R209 On 07-November-13	9.50	Put	Bond Future	0	0	0	0	980.00
04/11/2013	R209 On 06-February-14			Bond Future	9.00	75.5559	76.0659	75.5559	17,417.00
04/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1723	2	2	2	0.00
04/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1774	2	2	2	0.00
04/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1749	2	2	2	0.00
04/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	5343	6	5	6	0.00
04/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	5287	6	5	6	0.00
04/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	5232	6	5	6	0.00
04/11/2013	R209 On 08-May-14			Bond Future	9.09	73.4237	73.9395	73.4237	0.00
04/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	1087	1	1	1	0.00
04/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	1072	1	1	1	0.00
04/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	1058	1	1	1	0.00
04/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	11254	12	11	12	0.00
04/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	11330	12	11	12	0.00
04/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	11178	12	11	12	0.00
04/11/2013	R209 On 07-August-14			Bond Future	9.17	74.4558	74.9797	74.4558	0.00
04/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4812	5	5	5	0.00
04/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4846	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4778	5	5	5	0.00
04/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5686	6	6	6	0.00
04/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5767	6	6	6	0.00
04/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5727	6	6	6	0.00
04/11/2013	R209 On 06-November-14			Bond Future	9.27	72.3082	72.8393	72.3082	0.00
04/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	2040	3	2	3	0.00
04/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	1890	2	2	2	0.00
04/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	1965	2	2	2	0.00
04/11/2013	R210 On 07-November-13			Bond Future	159.43	159.4240	159.4250	159.4240	1,319.00
04/11/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R210 On 07-November-13	160.01	Put	Bond Future	585	1	1	1	0.00
04/11/2013	R210 On 07-November-13	160.00	Put	Bond Future	575	1	1	1	0.00
04/11/2013	R210 On 07-November-13	159.99	Put	Bond Future	565	1	1	1	0.00
04/11/2013	R210 On 06-February-14			Bond Future	161.54	161.5407	161.5417	161.5407	1,237.00
04/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	32	0	0	0	0.00
04/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	52	0	0	0	0.00
04/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	42	0	0	0	0.00
04/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
04/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
04/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
04/11/2013	R211 On 07-November-13			Bond Future	128.79	128.7994	128.7942	128.7994	522.00
04/11/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R211 On 07-November-13	130.00	Put	Bond Future	1206	1	1	1	0.00
04/11/2013	R211 On 07-November-13	130.01	Put	Bond Future	1216	1	1	1	0.00
04/11/2013	R211 On 07-November-13	129.99	Put	Bond Future	1196	1	1	1	0.00
04/11/2013	R211 On 06-February-14			Bond Future	128.99	128.9993	128.9941	128.9993	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
04/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	4	0	0	0	0.00
04/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	6	0	0	0	0.00
04/11/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
04/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	16	0	0	0	0.00
04/11/2013	R212 On 07-November-13			Bond Future	131.73	131.8288	131.7308	131.8288	150.00
04/11/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R212 On 07-November-13	133.00	Put	Bond Future	1269	1	1	1	0.00
04/11/2013	R212 On 07-November-13	133.01	Put	Bond Future	1279	1	1	1	0.00
04/11/2013	R212 On 07-November-13	132.99	Put	Bond Future	1259	1	1	1	0.00
04/11/2013	R212 On 06-February-14			Bond Future	131.82	131.9216	131.8222	131.9216	21,791.00
04/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1168	1	1	1	0.00
04/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1188	1	1	1	0.00
04/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1178	1	1	1	0.00
04/11/2013	R213 On 07-November-13			Bond Future	8.76	85.3458	85.8603	85.3458	3,923.00
04/11/2013	R213 On 07-November-13	8.61	Call	Bond Future	135	0	0	0	0.00
04/11/2013	R213 On 07-November-13	8.60	Call	Bond Future	121	0	0	0	0.00
04/11/2013	R213 On 07-November-13	8.59	Call	Bond Future	108	0	0	0	0.00
04/11/2013	R213 On 07-November-13	8.60	Put	Bond Future	1385	2	1	2	0.00
04/11/2013	R213 On 07-November-13	8.61	Put	Bond Future	1319	2	1	2	0.00
04/11/2013	R213 On 07-November-13	8.59	Put	Bond Future	1452	2	1	2	0.00
04/11/2013	R213 On 06-February-14			Bond Future	8.86	86.4683	86.9895	86.4683	16,250.00
04/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	1567	1	2	1	0.00
04/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	1590	1	2	1	0.00
04/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	1614	1	2	1	0.00
04/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	6019	6	6	6	0.00
04/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	5960	6	6	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
04/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	6078	6	6	6	0.00
04/11/2013	R213 On 08-May-14			Bond Future	8.95	84.0891	84.6162	84.0891	0.00
04/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	1077	1	1	1	0.00
04/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	1106	1	1	1	0.00
04/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	1091	1	1	1	0.00
04/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	11777	12	12	12	0.00
04/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	11853	12	12	12	0.00
04/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	11702	12	12	12	0.00
04/11/2013	R213 On 07-August-14			Bond Future	9.04	85.2709	85.8063	85.2709	0.00
04/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	4781	5	5	5	0.00
04/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4850	5	5	5	0.00
04/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	4815	5	5	5	0.00
04/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	6181	6	6	6	0.00
04/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	6223	7	6	7	0.00
04/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	6264	7	6	7	0.00
04/11/2013	R213 On 06-November-14			Bond Future	9.14	82.8750	83.4177	82.8750	0.00
04/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	2148	3	2	3	0.00
04/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	2072	3	2	3	0.00
04/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	2223	3	2	3	0.00
04/11/2013	R214 On 07-November-13			Bond Future	9.05	74.9583	75.5930	74.9583	577.00
04/11/2013	R214 On 07-November-13	7.81	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R214 On 07-November-13	7.80	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R214 On 07-November-13	7.79	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R214 On 07-November-13	7.79	Put	Bond Future	11199	12	11	12	0.00
04/11/2013	R214 On 07-November-13	7.80	Put	Bond Future	11100	12	11	12	0.00
04/11/2013	R214 On 07-November-13	7.81	Put	Bond Future	11001	12	11	12	0.00
04/11/2013	R214 On 06-February-14			Bond Future	9.15	75.9443	76.5873	75.9443	2,413.00
04/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2894	3	3	3	0.00
04/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2963	3	3	3	0.00
04/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2928	3	3	3	0.00
04/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	4070	4	4	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
04/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	4115	5	4	5	0.00
04/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	4025	4	4	4	0.00
04/11/2013	R214 On 08-May-14			Bond Future	9.23	73.6766	74.3274	73.6766	0.00
04/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3823	4	4	4	0.00
04/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3857	4	4	4	0.00
04/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3790	4	4	4	0.00
04/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5587	6	6	6	0.00
04/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5633	6	6	6	0.00
04/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5679	6	6	6	0.00
04/11/2013	R248 On 07-November-13			Bond Future	9.14	96.9120	97.7227	96.9120	10,043.00
04/11/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R248 On 07-November-13	7.85	Put	Bond Future	14669	15	15	15	0.00
04/11/2013	R248 On 07-November-13	7.86	Put	Bond Future	14540	15	15	15	0.00
04/11/2013	R248 On 07-November-13	7.84	Put	Bond Future	14798	16	15	16	0.00
04/11/2013	R248 On 06-February-14			Bond Future	9.23	98.1867	99.0080	98.1867	9,355.00
04/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	1389	2	1	2	0.00
04/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	1287	2	1	2	0.00
04/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	1186	2	1	2	0.00
04/11/2013	R248 On 08-May-14			Bond Future	9.32	95.0800	95.9111	95.0800	0.00
04/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
04/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	2677	4	3	4	0.00
04/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	2575	3	3	3	0.00
04/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	2779	4	3	4	0.00