



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 04/12/2013 To: 04/12/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	2025 On 06-February-14			Bond Future	110.87	110.8451	110.8650	110.8451	0.00
04/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	135	0	0	0	0.00
04/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	125	0	0	0	0.00
04/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	145	0	0	0	0.00
04/12/2013	2037 On 06-February-14			Bond Future	9.36	92.5362	92.2065	92.5362	1,652.00
04/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	280	1	0	1	0.00
04/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	193	1	0	1	0.00
04/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	106	0	0	0	0.00
04/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 08-May-14			Bond Future	9.47	93.7516	93.4177	93.7516	0.00
04/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	741	0	1	0	0.00
04/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	654	0	1	0	0.00
04/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	828	0	1	0	0.00
04/12/2013	2037 On 07-August-14			Bond Future	9.57	90.7843	90.4439	90.7843	0.00
04/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
04/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	4674	4	5	4	0.00
04/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	4582	4	5	4	0.00
04/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	4491	4	4	4	0.00
04/12/2013	2038 On 06-February-14			Bond Future	107.12	107.0979	107.1219	107.0979	24.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	112	0	0	0	0.00
04/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	122	0	0	0	0.00
04/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	132	0	0	0	0.00
04/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2050 On 06-February-14			Bond Future	111.55	111.5193	111.5451	111.5193	472.00
04/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	1545	2	2	2	0.00
04/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	1535	2	2	2	0.00
04/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	1555	2	2	2	0.00
04/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
04/12/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
04/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	AL37 On 06-February-14			Index Future	409.94	411.0780	409.9370	411.0780	0.00
04/12/2013	AL37 On 08-May-14			Index Future	415.32	416.4780	415.3220	416.4780	0.00
04/12/2013	AL7T On 06-February-14			Index Future	480.79	482.6290	480.7920	482.6290	1.00
04/12/2013	AL7T On 08-May-14			Index Future	487.11	488.9690	487.1080	488.9690	0.00
04/12/2013	ALBI On 06-February-14			Index Future	433.00	434.4760	432.9950	434.4760	790.00
04/12/2013	ALBI On 08-May-14			Index Future	438.68	440.1840	438.6830	440.1840	85.00
04/12/2013	ALBI On 07-August-14			Index Future	444.71	446.2390	444.7100	446.2390	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2013	EL28 On 06-February-14			Bond Future	113.14	113.1148	113.1409	113.1148	0.00
04/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2151	2	2	2	0.00
04/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2131	2	2	2	0.00
04/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2141	2	2	2	0.00
04/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
04/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
04/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
04/12/2013	ES33 On 06-February-14			Bond Future	9.92	82.6423	82.3413	82.6423	6,292.00
04/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
04/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
04/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
04/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2719	2	3	2	0.00
04/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2644	2	3	2	0.00
04/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2795	2	3	2	0.00
04/12/2013	ES33 On 08-May-14			Bond Future	10.05	79.9458	79.6410	79.9458	0.00
04/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
04/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
04/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
04/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	3610	3	4	3	0.00
04/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	3535	3	4	3	0.00
04/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	3685	3	4	3	0.00
04/12/2013	GOVI On 06-February-14			GOVI	432.65	434.1140	432.6460	434.1140	465.00
04/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	73440	6	7	6	0.00
04/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	73640	6	7	6	0.00
04/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	73540	6	7	6	0.00
04/12/2013	GOVI On 08-May-14			GOVI	438.33	439.8170	438.3300	439.8170	0.00
04/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	36700	2	4	2	0.00
04/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	36800	2	4	2	0.00
04/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	36600	2	4	2	0.00
04/12/2013	GOVI On 07-August-14			GOVI	444.35	445.8670	444.3520	445.8670	0.00
04/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
04/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	156380	14	16	14	0.00
04/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	156580	14	16	14	0.00
04/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	156480	14	16	14	0.00
04/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/12/2013	IGOV On 06-February-14			Index Future	200.63	200.6140	200.6260	200.6140	1,330.00
04/12/2013	IGOV On 08-May-14			Index Future	203.29	203.2740	203.2860	203.2740	7.00
04/12/2013	ILBI On 06-February-14			Index Future	538.57	543.5450	538.5740	543.5450	190.00
04/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/12/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.21	94.7900	94.7900	94.7900	1,500.00
04/12/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.25	94.7600	94.7500	94.7600	1,000.00
04/12/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.35	94.6700	94.6500	94.6700	0.00
04/12/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.43	94.5900	94.5700	94.5900	0.00
04/12/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.53	94.5000	94.4700	94.5000	0.00
04/12/2013	JBAF On	21-May-14			Jibar Tradeable Future	5.68	94.3600	94.3200	94.3600	0.00
04/12/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.80	94.2500	94.2000	94.2500	6,000.00
04/12/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.14	93.9000	93.8600	93.9000	1,000.00
04/12/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.56	93.4800	93.4400	93.4800	0.00
04/12/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.90	93.1500	93.1000	93.1500	150.00
04/12/2013	JBAF On	17-June-15			Jibar Tradeable Future	7.22	92.8300	92.7800	92.8300	2,200.00
04/12/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.52	92.5300	92.4800	92.5300	0.00
04/12/2013	R023 On	06-February-14			Bond Future	8.23	100.9630	100.5081	100.9630	11,257.00
04/12/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R023 On	06-February-14	7.85	Put	Bond Future	2357	2	2	2	0.00
04/12/2013	R023 On	06-February-14	7.86	Put	Bond Future	2294	2	2	2	0.00
04/12/2013	R023 On	06-February-14	7.84	Put	Bond Future	2421	2	2	2	0.00
04/12/2013	R023 On	08-May-14			Bond Future	8.34	98.3727	97.9120	98.3727	0.00
04/12/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R023 On	08-May-14	7.61	Put	Bond Future	4515	4	5	4	0.00
04/12/2013	R023 On	08-May-14	7.60	Put	Bond Future	4579	4	5	4	0.00
04/12/2013	R023 On	08-May-14	7.59	Put	Bond Future	4643	4	5	4	0.00
04/12/2013	R157 On	06-February-14			Bond Future	6.43	116.1677	116.0515	116.1677	32,002.00
04/12/2013	R157 On	06-February-14	5.64	Call	Bond Future	62	0	0	0	0.00
04/12/2013	R157 On	06-February-14	5.66	Call	Bond Future	66	0	0	0	0.00
04/12/2013	R157 On	06-February-14	5.65	Call	Bond Future	64	0	0	0	0.00
04/12/2013	R157 On	06-February-14	5.65	Put	Bond Future	1323	1	1	1	0.00

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04/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	1337	1	1	1	0.00
04/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	1309	1	1	1	0.00
04/12/2013	R157 On 08-May-14			Bond Future	6.66	110.8860	110.7685	110.8860	0.00
04/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	74	0	0	0	0.00
04/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	72	0	0	0	0.00
04/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	71	0	0	0	0.00
04/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	2058	2	2	2	0.00
04/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	2045	2	2	2	0.00
04/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	2070	2	2	2	0.00
04/12/2013	R157 On 07-August-14			Bond Future	6.92	112.4128	112.2912	112.4128	0.00
04/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	600	1	1	1	0.00
04/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	605	1	1	1	0.00
04/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	610	1	1	1	0.00
04/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	800	1	1	1	0.00
04/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	795	1	1	1	0.00
04/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	789	1	1	1	0.00
04/12/2013	R157 On 06-November-14			Bond Future	7.35	107.1620	107.0380	107.1620	0.00
04/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	299	0	0	0	0.00
04/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	297	0	0	0	0.00
04/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	301	0	0	0	0.00
04/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	1262	1	1	1	0.00
04/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	1275	1	1	1	0.00
04/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	1268	1	1	1	0.00
04/12/2013	R186 On 06-February-14			Bond Future	8.52	117.3144	116.7734	117.3144	60,345.00
04/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	561	1	1	1	0.00
04/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	3779	4	4	4	0.00
04/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	546	1	1	1	0.00
04/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	575	1	1	1	0.00
04/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	7401	7	7	7	0.00
04/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	7323	7	7	7	0.00
04/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	1832	2	2	2	250.00
04/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	7480	7	7	7	0.00
04/12/2013	R186 On 08-May-14			Bond Future	8.63	118.8553	118.3075	118.8553	640.00
04/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	591	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
04/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	3841	4	4	4	0.00
04/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	601	1	1	1	0.00
04/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	7316	7	7	7	0.00
04/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	2949	3	3	3	8,000.00
04/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	582	1	1	1	0.00
04/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1105	1	1	1	1,933.00
04/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	4931	4	5	4	1,933.00
04/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	14322	14	14	14	0.00
04/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	14410	14	14	14	0.00
04/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	2305	2	2	2	8,000.00
04/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	14498	14	14	14	0.00
04/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	11096	10	11	10	0.00
04/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	6179	6	6	6	0.00
04/12/2013	R186 On 07-August-14			Bond Future	8.74	115.2003	114.6424	115.2003	0.00
04/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	3511	4	4	4	0.00
04/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	3576	4	4	4	0.00
04/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	3543	4	4	4	0.00
04/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	5912	6	6	6	0.00
04/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	7122	7	7	7	0.00
04/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	7227	7	7	7	0.00
04/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	7175	7	7	7	0.00
04/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	4426	4	4	4	840.00
04/12/2013	R186 On 06-November-14			Bond Future	8.85	116.7965	116.2300	116.7965	0.00
04/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	7233	8	7	8	0.00
04/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	3443	4	3	4	0.00
04/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	3502	4	4	4	0.00
04/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	3473	4	3	4	0.00
04/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	9202	9	9	9	0.00
04/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	9257	9	9	9	0.00
04/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	9146	9	9	9	0.00
04/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	4692	4	5	4	2,010.00
04/12/2013	R197 On 06-February-14			Bond Future	276.32	276.2712	276.3193	276.2712	2,049.00
04/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	3681	4	4	4	0.00
04/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	3691	4	4	4	0.00
04/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	3671	4	4	4	0.00
04/12/2013	R201 On 06-February-14			Bond Future	4.72	104.7216	104.5870	104.7216	0.00
04/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	499	1	0	1	0.00
04/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	506	1	1	1	0.00
04/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	513	1	1	1	0.00
04/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	54	0	0	0	0.00
04/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	52	0	0	0	0.00
04/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	56	0	0	0	0.00
04/12/2013	R201 On 08-May-14			Bond Future	4.48	106.0971	105.9610	106.0971	0.00
04/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	347	0	0	0	0.00
04/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	351	0	0	0	0.00
04/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	344	0	0	0	0.00
04/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	182	0	0	0	0.00
04/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	179	0	0	0	0.00
04/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	184	0	0	0	0.00
04/12/2013	R201 On 07-August-14			Bond Future	3.70	103.1483	103.0080	103.1483	0.00
04/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	615	1	1	1	0.00
04/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	621	1	1	1	0.00
04/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	618	1	1	1	0.00
04/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	37	0	0	0	0.00
04/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	37	0	0	0	0.00
04/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	36	0	0	0	0.00
04/12/2013	R202 On 06-February-14			Bond Future	210.11	210.0662	210.1101	210.0662	44,679.00
04/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	1120	1	1	1	0.00
04/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	1100	1	1	1	0.00
04/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	1110	1	1	1	0.00
04/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
04/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
04/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2013	R203 On 06-February-14			Bond Future	7.26	106.7324	106.4795	106.7324	8,517.00
04/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	17	0	0	0	16.00
04/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	39	0	0	0	0.00
04/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	338	0	0	0	13.00
04/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	36	0	0	0	0.00
04/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	37	0	0	0	0.00
04/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	4258	4	4	4	0.00
04/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	3647	3	4	3	0.00
04/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	3583	3	4	3	0.00
04/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	1664	1	2	1	0.00
04/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	3615	3	4	3	0.00
04/12/2013	R203 On 08-May-14			Bond Future	7.42	103.9741	103.7181	103.9741	0.00
04/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	86	0	0	0	0.00
04/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	619	1	1	1	13.00
04/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	83	0	0	0	0.00
04/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	85	0	0	0	0.00
04/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1286	1	1	1	16.00
04/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	5205	5	5	5	0.00
04/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	1349	1	1	1	0.00
04/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	5176	5	5	5	0.00
04/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	5146	5	5	5	0.00
04/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	2356	2	2	2	0.00
04/12/2013	R203 On 07-August-14			Bond Future	7.59	105.4054	105.1436	105.4054	0.00
04/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1193	1	1	1	0.00
04/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1182	1	1	1	0.00
04/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1170	1	1	1	0.00
04/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	716	1	1	1	30.00
04/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1978	2	2	2	0.00
04/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1962	2	2	2	0.00
04/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1994	2	2	2	0.00
04/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2796	3	3	3	0.00
04/12/2013	R203 On 06-November-14			Bond Future	7.79	102.7050	102.4389	102.7050	0.00
04/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	747	1	1	1	0.00
04/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	763	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
04/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	755	1	1	1	0.00
04/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	3180	3	3	3	0.00
04/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	3143	3	3	3	0.00
04/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	3161	3	3	3	0.00
04/12/2013	R204 On 06-February-14			Bond Future	7.51	103.4198	103.0978	103.4198	28,279.00
04/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	73	0	0	0	0.00
04/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	76	0	0	0	0.00
04/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	78	0	0	0	0.00
04/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	4698	4	5	4	0.00
04/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	4658	4	5	4	0.00
04/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	4739	4	5	4	0.00
04/12/2013	R204 On 08-May-14			Bond Future	7.65	104.7783	104.4522	104.7783	0.00
04/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	165	0	0	0	0.00
04/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	162	0	0	0	0.00
04/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	168	0	0	0	0.00
04/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	6585	6	7	6	0.00
04/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	6624	6	7	6	0.00
04/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	6547	6	7	6	0.00
04/12/2013	R204 On 07-August-14			Bond Future	7.80	102.1892	101.8564	102.1892	0.00
04/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	1670	2	2	2	0.00
04/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2229	2	2	2	0.00
04/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	1685	2	2	2	0.00
04/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	1654	2	2	2	0.00
04/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	2294	2	2	2	530.00
04/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2972	3	3	3	0.00
04/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2929	3	3	3	0.00
04/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2950	3	3	3	0.00
04/12/2013	R204 On 06-November-14			Bond Future	7.96	103.6050	103.2668	103.6050	0.00
04/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1273	1	1	1	0.00
04/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1284	1	1	1	0.00
04/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	2710	3	3	3	0.00
04/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1261	1	1	1	0.00
04/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	4638	4	5	4	0.00
04/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	2590	2	3	2	1,270.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	4613	4	5	4	0.00
04/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	4663	4	5	4	0.00
04/12/2013	R207 On 06-February-14			Bond Future	7.77	98.3522	98.0836	98.3522	19,992.00
04/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	107	0	0	0	0.00
04/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	104	0	0	0	0.00
04/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	110	0	0	0	0.00
04/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	5456	5	5	5	0.00
04/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	5502	5	6	5	0.00
04/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	5410	5	5	5	0.00
04/12/2013	R207 On 08-May-14			Bond Future	7.91	99.6441	99.3721	99.6441	0.00
04/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	188	0	0	0	0.00
04/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	191	0	0	0	0.00
04/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	184	0	0	0	0.00
04/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	8125	8	8	8	0.00
04/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	8170	8	8	8	0.00
04/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	8080	8	8	8	0.00
04/12/2013	R207 On 07-August-14			Bond Future	8.05	97.3753	97.0974	97.3753	0.00
04/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	1985	2	2	2	0.00
04/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2021	2	2	2	0.00
04/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2003	2	2	2	0.00
04/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	3483	3	3	3	0.00
04/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	3509	3	4	3	0.00
04/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	3458	3	3	3	0.00
04/12/2013	R207 On 06-November-14			Bond Future	8.19	98.7244	98.4420	98.7244	0.00
04/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	1729	2	2	2	0.00
04/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	1700	2	2	2	0.00
04/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	1714	2	2	2	0.00
04/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	5206	5	5	5	0.00
04/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	5178	5	5	5	0.00
04/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	5150	5	5	5	0.00
04/12/2013	R208 On 06-February-14			Bond Future	7.95	96.3202	96.0202	96.3202	10,960.00
04/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	78	0	0	0	0.00
04/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	84	0	0	0	0.00

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04/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	81	0	0	0	0.00
04/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	6535	6	7	6	0.00
04/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	6481	6	6	6	0.00
04/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	6588	6	7	6	0.00
04/12/2013	R208 On 08-May-14			Bond Future	8.08	94.1894	93.8857	94.1894	0.00
04/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	167	0	0	0	0.00
04/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	174	0	0	0	0.00
04/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	171	0	0	0	0.00
04/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	9603	9	10	9	0.00
04/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	9498	9	9	9	0.00
04/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	9551	9	10	9	0.00
04/12/2013	R208 On 07-August-14			Bond Future	8.19	95.4861	95.1761	95.4861	0.00
04/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2024	2	2	2	0.00
04/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3101	3	3	3	0.00
04/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2005	2	2	2	0.00
04/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2044	2	2	2	0.00
04/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	2692	3	3	3	630.00
04/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	3948	4	4	4	0.00
04/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	3919	4	4	4	0.00
04/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3978	4	4	4	0.00
04/12/2013	R208 On 06-November-14			Bond Future	8.32	93.4124	93.0974	93.4124	0.00
04/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	1650	2	2	2	0.00
04/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	1680	2	2	2	0.00
04/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	1665	2	2	2	0.00
04/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	3785	4	4	4	0.00
04/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	5830	6	6	6	0.00
04/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2966	3	3	3	1,520.00
04/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	5863	6	6	6	0.00
04/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	5796	6	6	6	0.00
04/12/2013	R209 On 06-February-14			Bond Future	9.24	74.6016	74.2901	74.6016	23,265.00
04/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	685	1	1	1	0.00
04/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	717	1	1	1	0.00
04/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	701	1	1	1	0.00
04/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	6081	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
04/12/2013	R209 On	06-February-14	8.56	Put	Bond Future	5950	6	6	6	0.00
04/12/2013	R209 On	06-February-14	8.55	Put	Bond Future	6016	6	6	6	0.00
04/12/2013	R209 On	08-May-14			Bond Future	9.34	72.4371	72.1216	72.4371	0.00
04/12/2013	R209 On	08-May-14	7.86	Call	Bond Future	593	1	1	1	0.00
04/12/2013	R209 On	08-May-14	7.85	Call	Bond Future	583	1	1	1	0.00
04/12/2013	R209 On	08-May-14	9.75	Call	Bond Future	5385	0	5	0	0.00
04/12/2013	R209 On	08-May-14	9.85	Call	Bond Future	5797	6	6	6	0.00
04/12/2013	R209 On	08-May-14	7.84	Call	Bond Future	574	1	1	1	0.00
04/12/2013	R209 On	08-May-14	7.85	Put	Bond Future	12583	12	13	12	0.00
04/12/2013	R209 On	08-May-14	7.84	Put	Bond Future	12664	12	13	12	0.00
04/12/2013	R209 On	08-May-14	7.86	Put	Bond Future	12502	12	13	12	0.00
04/12/2013	R209 On	08-May-14	9.75	Put	Bond Future	2558	0	3	0	5,000.00
04/12/2013	R209 On	08-May-14	9.85	Put	Bond Future	2306	2	2	2	10,000.00
04/12/2013	R209 On	07-August-14			Bond Future	9.43	73.4344	73.1130	73.4344	0.00
04/12/2013	R209 On	07-August-14	9.05	Call	Bond Future	3544	4	4	4	0.00
04/12/2013	R209 On	07-August-14	9.06	Call	Bond Future	3573	4	4	4	0.00
04/12/2013	R209 On	07-August-14	9.04	Call	Bond Future	3514	4	4	4	0.00
04/12/2013	R209 On	07-August-14	9.06	Put	Bond Future	6280	6	6	6	0.00
04/12/2013	R209 On	07-August-14	9.04	Put	Bond Future	6371	6	6	6	0.00
04/12/2013	R209 On	07-August-14	9.05	Put	Bond Future	6325	6	6	6	0.00
04/12/2013	R209 On	06-November-14			Bond Future	9.53	71.3068	70.9805	71.3068	0.00
04/12/2013	R209 On	06-November-14	8.99	Call	Bond Future	3809	4	4	4	0.00
04/12/2013	R209 On	06-November-14	9.01	Call	Bond Future	3865	4	4	4	0.00
04/12/2013	R209 On	06-November-14	9.00	Call	Bond Future	3837	4	4	4	0.00
04/12/2013	R209 On	06-November-14	8.99	Put	Bond Future	7707	8	8	8	0.00
04/12/2013	R209 On	06-November-14	9.01	Put	Bond Future	7613	7	8	7	0.00
04/12/2013	R209 On	06-November-14	9.00	Put	Bond Future	7660	7	8	7	0.00
04/12/2013	R210 On	06-February-14			Bond Future	161.25	161.2192	161.2513	161.2192	1,319.00
04/12/2013	R210 On	06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R210 On	06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R210 On	06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R210 On	06-February-14	161.49	Put	Bond Future	239	0	0	0	0.00
04/12/2013	R210 On	06-February-14	161.50	Put	Bond Future	249	0	0	0	0.00
04/12/2013	R210 On	06-February-14	161.51	Put	Bond Future	259	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2013	R211 On 06-February-14			Bond Future	129.03	129.0267	129.0336	129.0267	2,022.00
04/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	24	0	0	0	0.00
04/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	34	0	0	0	0.00
04/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	44	0	0	0	0.00
04/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
04/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
04/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
04/12/2013	R212 On 06-February-14			Bond Future	131.55	131.5288	131.5496	131.5288	21,791.00
04/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1440	1	1	1	0.00
04/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1460	1	1	1	0.00
04/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1450	1	1	1	0.00
04/12/2013	R213 On 06-February-14			Bond Future	9.07	85.7418	85.3849	85.7418	21,077.00
04/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	627	1	1	1	0.00
04/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	613	1	1	1	0.00
04/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	599	1	1	1	0.00
04/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	6646	6	7	6	0.00
04/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	6578	6	7	6	0.00
04/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	6715	6	7	6	0.00
04/12/2013	R213 On 08-May-14			Bond Future	9.17	83.3306	82.9691	83.3306	0.00
04/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	616	1	1	1	0.00
04/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	607	1	1	1	0.00
04/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	626	1	1	1	0.00
04/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	12950	13	13	13	0.00
04/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	13030	13	13	13	0.00
04/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	12870	13	13	13	0.00
04/12/2013	R213 On 07-August-14			Bond Future	9.27	84.4776	84.1094	84.4776	0.00
04/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	3567	4	4	4	0.00
04/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	3626	4	4	4	0.00
04/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	3596	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
04/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	6700	7	7	7	0.00
04/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	6654	6	7	6	0.00
04/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	6747	7	7	7	0.00
04/12/2013	R213 On 06-November-14			Bond Future	9.37	82.1098	81.7359	82.1098	0.00
04/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	3977	4	4	4	0.00
04/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4034	4	4	4	0.00
04/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4005	4	4	4	0.00
04/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	7835	8	8	8	0.00
04/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	7882	8	8	8	0.00
04/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	7788	8	8	8	0.00
04/12/2013	R214 On 06-February-14			Bond Future	9.37	75.1282	74.8853	75.1282	5,098.00
04/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1530	2	2	2	0.00
04/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1504	2	2	2	0.00
04/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1478	2	1	2	0.00
04/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	4347	4	4	4	0.00
04/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	4401	4	4	4	0.00
04/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	4294	4	4	4	0.00
04/12/2013	R214 On 08-May-14			Bond Future	9.47	72.8302	72.5842	72.8302	0.00
04/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	2635	3	3	3	0.00
04/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	2663	3	3	3	0.00
04/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	2607	3	3	3	0.00
04/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	6137	6	6	6	0.00
04/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	6188	6	6	6	0.00
04/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	6240	6	6	6	0.00
04/12/2013	R248 On 06-February-14			Bond Future	9.43	97.3521	97.0909	97.3521	10,380.00
04/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	3306	3	3	3	0.00
04/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	3205	3	3	3	0.00
04/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	3103	3	3	3	0.00
04/12/2013	R248 On 08-May-14			Bond Future	9.53	94.2090	93.9446	94.2090	0.00
04/12/2013	R248 On 08-May-14	9.04	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
04/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
04/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	4643	4	5	4	0.00
04/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	4541	4	5	4	0.00
04/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	4745	4	5	4	0.00