



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 01/11/2013 To: 01/11/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	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
01/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	2025 On 07-November-13			Bond Future	110.00	110.0010	110.0012	110.0010	0.00
01/11/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
01/11/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
01/11/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
01/11/2013	2025 On 07-November-13	111.01	Put	Bond Future	1009	1	1	1	0.00
01/11/2013	2025 On 07-November-13	111.00	Put	Bond Future	999	1	1	1	0.00
01/11/2013	2025 On 07-November-13	110.99	Put	Bond Future	989	1	1	1	0.00
01/11/2013	2025 On 06-February-14			Bond Future	110.37	110.3737	110.3738	110.3737	0.00
01/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
01/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
01/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
01/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	626	1	1	1	0.00
01/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	636	1	1	1	0.00
01/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	616	1	1	1	0.00
01/11/2013	2037 On 07-November-13			Bond Future	9.11	97.7570	96.5173	97.7570	154.00
01/11/2013	2037 On 07-November-13	9.43	Call	Bond Future	2840	4	3	4	0.00
01/11/2013	2037 On 07-November-13	9.41	Call	Bond Future	2666	4	3	4	0.00
01/11/2013	2037 On 07-November-13	9.42	Call	Bond Future	2753	4	3	4	0.00
01/11/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
01/11/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
01/11/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
01/11/2013	2037 On 06-February-14			Bond Future	9.21	94.7860	93.5300	94.7860	1,496.00
01/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	1604	3	2	3	0.00
01/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	1516	3	2	3	0.00
01/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	1429	3	1	3	0.00
01/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
01/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
01/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
01/11/2013	2037 On 08-May-14			Bond Future	9.31	96.0565	94.7836	96.0565	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
01/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	712	2	1	2	0.00
01/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	538	2	1	2	0.00
01/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	625	2	1	2	0.00
01/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
01/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
01/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
01/11/2013	2037 On 07-August-14			Bond Future	9.41	93.1488	91.8578	93.1488	0.00
01/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
01/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
01/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
01/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	3260	2	3	2	0.00
01/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	3168	2	3	2	0.00
01/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	3077	2	3	2	0.00
01/11/2013	2038 On 07-November-13			Bond Future	106.05	106.2421	106.0484	106.2421	18.00
01/11/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
01/11/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
01/11/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
01/11/2013	2038 On 07-November-13	109.99	Put	Bond Future	3942	4	4	4	0.00
01/11/2013	2038 On 07-November-13	110.00	Put	Bond Future	3952	4	4	4	0.00
01/11/2013	2038 On 07-November-13	110.01	Put	Bond Future	3962	4	4	4	0.00
01/11/2013	2038 On 06-February-14			Bond Future	106.23	106.4288	106.2325	106.4288	24.00
01/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
01/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
01/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
01/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	767	1	1	1	0.00
01/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	757	1	1	1	0.00
01/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	777	1	1	1	0.00
01/11/2013	2050 On 07-November-13			Bond Future	110.52	110.5187	110.5206	110.5187	0.00
01/11/2013	2050 On 07-November-13	109.99	Call	Bond Future	531	1	1	1	0.00
01/11/2013	2050 On 07-November-13	110.00	Call	Bond Future	521	1	1	1	0.00
01/11/2013	2050 On 07-November-13	110.01	Call	Bond Future	511	1	1	1	0.00
01/11/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
01/11/2013	2050 On 07-November-13	109.99	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
01/11/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
01/11/2013	2050 On 06-February-14			Bond Future	110.63	110.6257	110.6279	110.6257	472.00
01/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	628	1	1	1	0.00
01/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	638	1	1	1	0.00
01/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	618	1	1	1	0.00
01/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
01/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
01/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
01/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	AL37 On 07-November-13			Index Future	410.65	413.7570	410.6540	413.7570	0.00
01/11/2013	AL37 On 06-February-14			Index Future	416.06	419.1990	416.0550	419.1990	0.00
01/11/2013	AL37 On 08-May-14			Index Future	421.63	424.8170	421.6310	424.8170	0.00
01/11/2013	AL7T On 07-November-13			Index Future	484.04	489.3560	484.0350	489.3560	0.00
01/11/2013	AL7T On 06-February-14			Index Future	490.40	495.7920	490.4020	495.7920	1.00
01/11/2013	AL7T On 08-May-14			Index Future	496.97	502.4360	496.9740	502.4360	0.00
01/11/2013	ALBI On 07-November-13			Index Future	433.85	438.2390	433.8540	438.2390	408.00
01/11/2013	ALBI On 06-February-14			Index Future	439.56	444.0030	439.5600	444.0030	457.00
01/11/2013	ALBI On 08-May-14			Index Future	445.45	449.9530	445.4500	449.9530	85.00
01/11/2013	ALBI On 07-August-14			Index Future	451.71	456.2740	451.7070	456.2740	0.00
01/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	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
01/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	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
01/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2013	EL28 On 07-November-13			Bond Future	111.15	111.1445	111.1466	111.1445	0.00
01/11/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1147	1	1	1	0.00
01/11/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1157	1	1	1	0.00
01/11/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1137	1	1	1	0.00
01/11/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
01/11/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
01/11/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
01/11/2013	EL28 On 06-February-14			Bond Future	112.62	112.6202	112.6223	112.6202	0.00
01/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	1632	2	2	2	0.00
01/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	1612	2	2	2	0.00
01/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	1622	2	2	2	0.00
01/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
01/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
01/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
01/11/2013	ES33 On 07-November-13			Bond Future	9.63	83.5554	82.4662	83.5554	6,292.00
01/11/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
01/11/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
01/11/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
01/11/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9298	8	9	8	0.00
01/11/2013	ES33 On 07-November-13	8.50	Put	Bond Future	9210	8	9	8	0.00
01/11/2013	ES33 On 07-November-13	8.51	Put	Bond Future	9122	8	9	8	0.00
01/11/2013	ES33 On 06-February-14			Bond Future	9.75	84.6543	83.5508	84.6543	6,292.00
01/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
01/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
01/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
01/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1510	0	2	0	0.00
01/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1434	0	1	0	0.00

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01/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1585	0	2	0	0.00
01/11/2013	ES33 On 08-May-14			Bond Future	9.87	82.0064	80.8880	82.0064	0.00
01/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
01/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
01/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
01/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2363	1	2	1	0.00
01/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2438	1	2	1	0.00
01/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2288	1	2	1	0.00
01/11/2013	GOVI On 07-November-13			GOVI	433.42	437.7690	433.4150	437.7690	140.00
01/11/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
01/11/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
01/11/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
01/11/2013	GOVI On 07-November-13	446.01	Put	GOVI	125950	8	13	8	0.00
01/11/2013	GOVI On 07-November-13	446.00	Put	GOVI	125850	8	13	8	0.00
01/11/2013	GOVI On 07-November-13	445.99	Put	GOVI	125750	8	13	8	0.00
01/11/2013	GOVI On 06-February-14			GOVI	439.12	443.5270	439.1160	443.5270	269.00
01/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	4	0	4	0.00
01/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	4	0	4	0.00
01/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	4	0	4	0.00
01/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	8740	0	1	0	0.00
01/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	8940	0	1	0	0.00
01/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	8840	0	1	0	0.00
01/11/2013	GOVI On 08-May-14			GOVI	445.00	449.4710	445.0000	449.4710	0.00
01/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	29900	7	3	7	0.00
01/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	30000	7	3	7	0.00
01/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	30100	7	3	7	0.00
01/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
01/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
01/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
01/11/2013	GOVI On 07-August-14			GOVI	451.25	455.7850	451.2510	455.7850	0.00
01/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
01/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
01/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
01/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	87390	4	9	4	0.00

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01/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	87590	4	9	4	0.00
01/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	87490	4	9	4	0.00
01/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/11/2013	IGOV On 07-November-13			Index Future	198.19	198.1520	198.1850	198.1520	512.00
01/11/2013	IGOV On 06-February-14			Index Future	200.82	200.7830	200.8160	200.7830	1,008.00
01/11/2013	IGOV On 08-May-14			Index Future	203.53	203.4980	203.5320	203.4980	0.00
01/11/2013	ILBI On 07-November-13			Index Future	536.81	536.8060	536.8060	536.8060	0.00
01/11/2013	ILBI On 06-February-14			Index Future	544.04	544.0360	544.0360	544.0360	186.00
01/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/11/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/11/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/11/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.16	94.8500	94.8400	94.8500	100.00
01/11/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.18	94.8300	94.8200	94.8300	1,500.00
01/11/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.22	94.8100	94.7800	94.8100	1,000.00
01/11/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.30	94.7500	94.7000	94.7500	0.00
01/11/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.38	94.6500	94.6200	94.6500	400.00
01/11/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.46	94.5900	94.5400	94.5900	0.00
01/11/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.66	94.4100	94.3400	94.4100	2,000.00
01/11/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.01	94.1100	93.9900	94.1100	1,000.00
01/11/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.26	93.8800	93.7400	93.8800	0.00
01/11/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.52	93.6300	93.4800	93.6300	150.00
01/11/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.79	93.3600	93.2100	93.3600	2,000.00
01/11/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.05	93.0900	92.9500	93.0900	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
01/11/2013	R023 On 07-November-13			Bond Future	7.77	102.6200	101.4057	102.6200	11,587.00
01/11/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R023 On 07-November-13	6.50	Put	Bond Future	8764	8	9	8	0.00
01/11/2013	R023 On 07-November-13	6.49	Put	Bond Future	8836	8	9	8	0.00
01/11/2013	R023 On 07-November-13	6.51	Put	Bond Future	8691	7	9	7	0.00
01/11/2013	R023 On 06-February-14			Bond Future	7.87	103.9697	102.7394	103.9697	1,367.00
01/11/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	1	0	1	0.00
01/11/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	1	0	1	0.00
01/11/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	1	0	1	0.00
01/11/2013	R023 On 06-February-14	7.85	Put	Bond Future	126	0	0	0	0.00
01/11/2013	R023 On 06-February-14	7.86	Put	Bond Future	63	0	0	0	0.00
01/11/2013	R023 On 06-February-14	7.84	Put	Bond Future	190	0	0	0	0.00
01/11/2013	R023 On 08-May-14			Bond Future	7.96	101.4460	100.1991	101.4460	0.00
01/11/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R023 On 08-May-14	7.61	Put	Bond Future	2228	1	2	1	0.00
01/11/2013	R023 On 08-May-14	7.60	Put	Bond Future	2292	1	2	1	0.00
01/11/2013	R023 On 08-May-14	7.59	Put	Bond Future	2356	1	2	1	0.00
01/11/2013	R157 On 07-November-13			Bond Future	6.05	115.2712	114.9337	115.2712	24,224.00
01/11/2013	R157 On 07-November-13	5.60	Call	Bond Future	1	0	0	0	0.00
01/11/2013	R157 On 07-November-13	5.61	Call	Bond Future	2	0	0	0	0.00
01/11/2013	R157 On 07-November-13	5.59	Call	Bond Future	1	0	0	0	0.00
01/11/2013	R157 On 07-November-13	5.60	Put	Bond Future	841	1	1	1	0.00
01/11/2013	R157 On 07-November-13	5.61	Put	Bond Future	822	1	1	1	0.00
01/11/2013	R157 On 07-November-13	5.59	Put	Bond Future	859	1	1	1	0.00
01/11/2013	R157 On 06-February-14			Bond Future	6.19	116.7873	116.4454	116.7873	5,238.00
01/11/2013	R157 On 06-February-14	5.64	Call	Bond Future	211	0	0	0	0.00
01/11/2013	R157 On 06-February-14	5.65	Call	Bond Future	215	0	0	0	0.00
01/11/2013	R157 On 06-February-14	5.66	Call	Bond Future	220	0	0	0	0.00
01/11/2013	R157 On 06-February-14	5.65	Put	Bond Future	1080	1	1	1	0.00
01/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1069	1	1	1	0.00

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01/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1092	1	1	1	0.00
01/11/2013	R157 On 08-May-14			Bond Future	6.34	111.5440	111.1974	111.5440	0.00
01/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	146	0	0	0	0.00
01/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	143	0	0	0	0.00
01/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	141	0	0	0	0.00
01/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1700	1	2	1	0.00
01/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1711	1	2	1	0.00
01/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1688	1	2	1	0.00
01/11/2013	R157 On 07-August-14			Bond Future	6.49	113.1125	112.7608	113.1125	0.00
01/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	900	1	1	1	0.00
01/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	906	1	1	1	0.00
01/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	913	1	1	1	0.00
01/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	631	0	1	0	0.00
01/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	626	0	1	0	0.00
01/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	622	0	1	0	0.00
01/11/2013	R157 On 06-November-14			Bond Future	6.84	107.8189	107.4626	107.8189	0.00
01/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	536	0	1	0	0.00
01/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	553	0	1	0	0.00
01/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	545	0	1	0	0.00
01/11/2013	R186 On 07-November-13			Bond Future	8.18	124.1236	122.5915	124.1236	31,976.00
01/11/2013	R186 On 07-November-13	8.14	Call	Bond Future	625	2	1	2	0.00
01/11/2013	R186 On 07-November-13	8.50	Call	Bond Future	2915	4	3	4	0.00
01/11/2013	R186 On 07-November-13	8.75	Call	Bond Future	4992	7	5	7	0.00
01/11/2013	R186 On 07-November-13	8.00	Call	Bond Future	226	1	0	1	1,000.00
01/11/2013	R186 On 07-November-13	8.15	Call	Bond Future	665	2	1	2	0.00
01/11/2013	R186 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	5,290.00
01/11/2013	R186 On 07-November-13	8.16	Call	Bond Future	707	2	1	2	0.00
01/11/2013	R186 On 07-November-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
01/11/2013	R186 On 07-November-13	9.00	Call	Bond Future	7070	9	7	9	0.00
01/11/2013	R186 On 07-November-13	8.25	Call	Bond Future	1151	2	1	2	0.00
01/11/2013	R186 On 07-November-13	8.00	Put	Bond Future	1821	1	2	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
01/11/2013	R186 On 07-November-13	8.75	Put	Bond Future	3	0	0	0	1,030.00
01/11/2013	R186 On 07-November-13	8.14	Put	Bond Future	951	0	1	0	0.00
01/11/2013	R186 On 07-November-13	8.50	Put	Bond Future	63	0	0	0	4,000.00
01/11/2013	R186 On 07-November-13	8.25	Put	Bond Future	493	0	0	0	0.00
01/11/2013	R186 On 07-November-13	6.75	Put	Bond Future	13808	12	14	12	0.00
01/11/2013	R186 On 07-November-13	6.50	Put	Bond Future	16454	15	16	15	0.00
01/11/2013	R186 On 07-November-13	8.15	Put	Bond Future	901	0	1	0	0.00
01/11/2013	R186 On 07-November-13	8.16	Put	Bond Future	853	0	1	0	0.00
01/11/2013	R186 On 07-November-13	9.00	Put	Bond Future	0	0	0	0	1,200.00
01/11/2013	R186 On 06-February-14			Bond Future	8.27	120.4667	118.9145	120.4667	26,219.00
01/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1474	2	1	2	0.00
01/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1448	2	1	2	0.00
01/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1500	2	2	2	0.00
01/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	5738	7	6	7	0.00
01/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	6174	5	6	5	0.00
01/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	6107	5	6	5	0.00
01/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1650	1	2	1	250.00
01/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	6240	5	6	5	0.00
01/11/2013	R186 On 08-May-14			Bond Future	8.37	122.0813	120.5081	122.0813	540.00
01/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	1032	1	1	1	0.00
01/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	5283	6	5	6	0.00
01/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	1047	1	1	1	0.00
01/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	1016	1	1	1	0.00
01/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1815	2	2	2	1,933.00
01/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	4172	4	4	4	1,933.00
01/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	12567	11	13	11	0.00
01/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	12649	11	13	11	0.00
01/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	12731	11	13	11	0.00
01/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	9606	9	10	9	0.00
01/11/2013	R186 On 07-August-14			Bond Future	8.46	118.5055	116.9100	118.5055	0.00
01/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	4817	6	5	6	0.00
01/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	4896	6	5	6	0.00
01/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	4857	6	5	6	0.00
01/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	7592	9	8	9	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
01/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	6175	5	6	5	0.00
01/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	6266	5	6	5	0.00
01/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	6220	5	6	5	0.00
01/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3839	3	4	3	840.00
01/11/2013	R186 On 06-November-14			Bond Future	8.57	120.0916	118.4750	120.0916	0.00
01/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	3484	2	3	2	0.00
01/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	3569	2	4	2	0.00
01/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	3399	2	3	2	0.00
01/11/2013	R197 On 07-November-13			Bond Future	280.87	280.8683	280.8672	280.8683	0.00
01/11/2013	R197 On 07-November-13	280.01	Call	Bond Future	857	1	1	1	0.00
01/11/2013	R197 On 07-November-13	280.00	Call	Bond Future	867	1	1	1	0.00
01/11/2013	R197 On 07-November-13	279.99	Call	Bond Future	877	1	1	1	0.00
01/11/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
01/11/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
01/11/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
01/11/2013	R197 On 06-February-14			Bond Future	278.95	278.9519	278.9508	278.9519	2,049.00
01/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	1059	1	1	1	0.00
01/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	1049	1	1	1	0.00
01/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	1039	1	1	1	0.00
01/11/2013	R201 On 07-November-13			Bond Future	4.85	107.6010	107.5830	107.6010	0.00
01/11/2013	R201 On 07-November-13	4.79	Call	Bond Future	49	0	0	0	0.00
01/11/2013	R201 On 07-November-13	4.81	Call	Bond Future	58	0	0	0	0.00
01/11/2013	R201 On 07-November-13	4.80	Call	Bond Future	53	0	0	0	0.00
01/11/2013	R201 On 07-November-13	4.80	Put	Bond Future	112	0	0	0	0.00
01/11/2013	R201 On 07-November-13	4.81	Put	Bond Future	105	0	0	0	0.00
01/11/2013	R201 On 07-November-13	4.79	Put	Bond Future	119	0	0	0	0.00
01/11/2013	R201 On 06-February-14			Bond Future	4.72	104.6084	104.5902	104.6084	0.00

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01/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	549	1	1	1	0.00
01/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	555	1	1	1	0.00
01/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	562	1	1	1	0.00
01/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	100	0	0	0	0.00
01/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	98	0	0	0	0.00
01/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	102	0	0	0	0.00
01/11/2013	R201 On 08-May-14			Bond Future	4.43	106.0104	105.9919	106.0104	0.00
01/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	415	0	0	0	0.00
01/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	418	0	0	0	0.00
01/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	411	0	0	0	0.00
01/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	218	0	0	0	0.00
01/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	215	0	0	0	0.00
01/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	220	0	0	0	0.00
01/11/2013	R201 On 07-August-14			Bond Future	3.52	103.0907	103.0717	103.0907	0.00
01/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	690	1	1	1	0.00
01/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	696	1	1	1	0.00
01/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	693	1	1	1	0.00
01/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	48	0	0	0	0.00
01/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	48	0	0	0	0.00
01/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	47	0	0	0	0.00
01/11/2013	R202 On 07-November-13			Bond Future	208.91	208.9120	208.9144	208.9120	7,328.00
01/11/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R202 On 07-November-13	209.00	Put	Bond Future	86	0	0	0	0.00
01/11/2013	R202 On 07-November-13	209.01	Put	Bond Future	96	0	0	0	0.00
01/11/2013	R202 On 07-November-13	208.99	Put	Bond Future	76	0	0	0	0.00
01/11/2013	R202 On 06-February-14			Bond Future	208.69	208.6870	208.6895	208.6870	43,326.00
01/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	311	0	0	0	0.00
01/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	321	0	0	0	0.00
01/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	301	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
01/11/2013	R203 On 07-November-13			Bond Future	6.74	107.0229	106.3501	107.0229	19,563.00
01/11/2013	R203 On 07-November-13	5.99	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R203 On 07-November-13	6.01	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R203 On 07-November-13	6.00	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R203 On 07-November-13	571.00	Call	Bond Future	104121	105	104	105	0.00
01/11/2013	R203 On 07-November-13	5.71	Call	Bond Future	0	0	0	0	15.00
01/11/2013	R203 On 07-November-13	6.00	Put	Bond Future	2574	2	3	2	0.00
01/11/2013	R203 On 07-November-13	6.01	Put	Bond Future	2538	2	3	2	0.00
01/11/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
01/11/2013	R203 On 07-November-13	5.99	Put	Bond Future	2609	2	3	2	0.00
01/11/2013	R203 On 07-November-13	5.71	Put	Bond Future	3607	3	4	3	0.00
01/11/2013	R203 On 06-February-14			Bond Future	6.86	108.4305	107.7489	108.4305	1,625.00
01/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	242	0	0	0	0.00
01/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	993	1	1	1	13.00
01/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	254	0	0	0	0.00
01/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	147	0	0	0	16.00
01/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	248	0	0	0	0.00
01/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	2583	2	3	2	0.00
01/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3120	3	3	3	0.00
01/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	2556	2	3	2	0.00
01/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1050	1	1	1	0.00
01/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	2530	2	3	2	0.00
01/11/2013	R203 On 08-May-14			Bond Future	6.98	105.7230	105.0322	105.7230	0.00
01/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	229	0	0	0	0.00
01/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	1171	2	1	2	13.00
01/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	221	0	0	0	0.00
01/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	225	0	0	0	0.00
01/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	2102	3	2	3	16.00
01/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4029	3	4	3	0.00
01/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	852	1	1	1	0.00
01/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	3975	3	4	3	0.00
01/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1594	1	2	1	0.00
01/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4002	3	4	3	0.00
01/11/2013	R203 On 07-August-14			Bond Future	7.10	107.2090	106.5083	107.2090	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
01/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1908	2	2	2	0.00
01/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1892	2	2	2	0.00
01/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1877	2	2	2	0.00
01/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	1243	2	1	2	30.00
01/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1323	1	1	1	0.00
01/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1311	1	1	1	0.00
01/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1335	1	1	1	0.00
01/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	1958	2	2	2	0.00
01/11/2013	R203 On 06-November-14			Bond Future	7.26	104.4844	103.7745	104.4844	0.00
01/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	1097	0	1	0	0.00
01/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	1045	0	1	0	0.00
01/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	1071	0	1	0	0.00
01/11/2013	R204 On 07-November-13			Bond Future	6.99	108.2107	107.4043	108.2107	29,633.00
01/11/2013	R204 On 07-November-13	6.31	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R204 On 07-November-13	6.30	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R204 On 07-November-13	7.00	Call	Bond Future	354	1	0	1	0.00
01/11/2013	R204 On 07-November-13	6.29	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R204 On 07-November-13	6.30	Put	Bond Future	3059	2	3	2	0.00
01/11/2013	R204 On 07-November-13	7.00	Put	Bond Future	318	0	0	0	1,270.00
01/11/2013	R204 On 07-November-13	6.31	Put	Bond Future	3014	2	3	2	0.00
01/11/2013	R204 On 07-November-13	6.29	Put	Bond Future	3104	2	3	2	0.00
01/11/2013	R204 On 06-February-14			Bond Future	7.10	105.6039	104.7869	105.6039	2,624.00
01/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	353	1	0	1	0.00
01/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	370	1	0	1	0.00
01/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	361	1	0	1	0.00
01/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	3329	3	3	3	0.00
01/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3260	3	3	3	0.00
01/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	3294	3	3	3	0.00
01/11/2013	R204 On 08-May-14			Bond Future	7.21	107.0192	106.1912	107.0192	0.00
01/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	364	1	0	1	0.00
01/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	357	1	0	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
01/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	370	1	0	1	0.00
01/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5010	4	5	4	0.00
01/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5080	4	5	4	0.00
01/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5045	4	5	4	0.00
01/11/2013	R204 On 07-August-14			Bond Future	7.31	104.4915	103.6517	104.4915	0.00
01/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2497	3	2	3	0.00
01/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	3196	4	3	4	0.00
01/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2456	3	2	3	0.00
01/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2477	3	2	3	0.00
01/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1466	1	1	1	530.00
01/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	1979	2	2	2	0.00
01/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	1945	2	2	2	0.00
01/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	1962	2	2	2	0.00
01/11/2013	R204 On 06-November-14			Bond Future	7.45	105.8903	105.0394	105.8903	0.00
01/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	1593	1	2	1	0.00
01/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	1557	1	2	1	0.00
01/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	1629	1	2	1	0.00
01/11/2013	R206 On 07-November-13			Bond Future	5.20	102.8184	102.8124	102.8184	0.00
01/11/2013	R206 On 07-November-13	4.31	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R206 On 07-November-13	4.29	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R206 On 07-November-13	4.30	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R206 On 07-November-13	4.29	Put	Bond Future	163	0	0	0	0.00
01/11/2013	R206 On 07-November-13	4.30	Put	Bond Future	161	0	0	0	0.00
01/11/2013	R206 On 07-November-13	4.31	Put	Bond Future	160	0	0	0	0.00
01/11/2013	R207 On 07-November-13			Bond Future	7.31	102.9309	102.0477	102.9309	21,321.00
01/11/2013	R207 On 07-November-13	6.71	Call	Bond Future	1	0	0	0	0.00
01/11/2013	R207 On 07-November-13	6.70	Call	Bond Future	1	0	0	0	0.00
01/11/2013	R207 On 07-November-13	6.69	Call	Bond Future	1	0	0	0	0.00
01/11/2013	R207 On 07-November-13	6.70	Put	Bond Future	3048	2	3	2	0.00
01/11/2013	R207 On 07-November-13	6.71	Put	Bond Future	2997	2	3	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
01/11/2013	R207 On 07-November-13	6.69	Put	Bond Future	3098	2	3	2	0.00
01/11/2013	R207 On 06-February-14			Bond Future	7.42	100.6456	99.7507	100.6456	1,749.00
01/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	451	1	0	1	0.00
01/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	461	1	0	1	0.00
01/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	442	1	0	1	0.00
01/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4133	3	4	3	0.00
01/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4094	3	4	3	0.00
01/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4173	3	4	3	0.00
01/11/2013	R207 On 08-May-14			Bond Future	7.53	101.9945	101.0876	101.9945	0.00
01/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	447	1	0	1	0.00
01/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	454	1	0	1	0.00
01/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	440	1	0	1	0.00
01/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	6669	6	7	6	0.00
01/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	6711	6	7	6	0.00
01/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	6627	6	7	6	0.00
01/11/2013	R207 On 07-August-14			Bond Future	7.63	99.7874	98.8676	99.7874	0.00
01/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2980	3	3	3	0.00
01/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	3003	4	3	4	0.00
01/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	3025	4	3	4	0.00
01/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2713	2	3	2	0.00
01/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2733	2	3	2	0.00
01/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2692	2	3	2	0.00
01/11/2013	R207 On 06-November-14			Bond Future	7.76	101.1231	100.1911	101.1231	0.00
01/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	1756	1	2	1	0.00
01/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	1714	1	2	1	0.00
01/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	1672	1	2	1	0.00
01/11/2013	R208 On 07-November-13			Bond Future	7.50	97.5975	96.5859	97.5975	9,753.00
01/11/2013	R208 On 07-November-13	6.80	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R208 On 07-November-13	7.50	Call	Bond Future	423	1	0	1	0.00
01/11/2013	R208 On 07-November-13	6.79	Call	Bond Future	0	0	0	0	0.00
01/11/2013	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
01/11/2013	R208 On 07-November-13	7.50	Put	Bond Future	430	0	0	0	1,520.00
01/11/2013	R208 On 07-November-13	6.79	Put	Bond Future	3972	3	4	3	0.00
01/11/2013	R208 On 07-November-13	6.81	Put	Bond Future	3858	3	4	3	0.00
01/11/2013	R208 On 07-November-13	6.80	Put	Bond Future	3915	3	4	3	0.00
01/11/2013	R208 On 06-February-14			Bond Future	7.60	98.8812	97.8562	98.8812	825.00
01/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	344	1	0	1	0.00
01/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	352	1	0	1	0.00
01/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	361	1	0	1	0.00
01/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	4923	4	5	4	0.00
01/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	4970	4	5	4	0.00
01/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	5017	4	5	4	0.00
01/11/2013	R208 On 08-May-14			Bond Future	7.70	96.8100	95.7713	96.8100	0.00
01/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	327	0	0	0	0.00
01/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	339	0	0	0	0.00
01/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	333	0	0	0	0.00
01/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	7877	7	8	7	0.00
01/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	7777	7	8	7	0.00
01/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	7827	7	8	7	0.00
01/11/2013	R208 On 07-August-14			Bond Future	7.80	98.1708	97.1174	98.1708	0.00
01/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	3005	4	3	4	0.00
01/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	4337	5	4	5	0.00
01/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2980	4	3	4	0.00
01/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	3030	4	3	4	0.00
01/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	1987	2	2	2	630.00
01/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	2987	3	3	3	0.00
01/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	2964	2	3	2	0.00
01/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3012	3	3	3	0.00
01/11/2013	R208 On 06-November-14			Bond Future	7.91	96.0893	95.0218	96.0893	0.00
01/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	2289	1	2	1	0.00
01/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	2191	1	2	1	0.00
01/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	2240	1	2	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
01/11/2013	R209 On 07-November-13			Bond Future	8.98	75.6816	74.5751	75.6816	5,043.00
01/11/2013	R209 On 07-November-13	8.65	Call	Bond Future	58	0	0	0	0.00
01/11/2013	R209 On 07-November-13	8.79	Call	Bond Future	201	1	0	1	0.00
01/11/2013	R209 On 07-November-13	9.40	Call	Bond Future	3100	4	3	4	0.00
01/11/2013	R209 On 07-November-13	8.80	Call	Bond Future	217	1	0	1	0.00
01/11/2013	R209 On 07-November-13	9.25	Call	Bond Future	2108	3	2	3	0.00
01/11/2013	R209 On 07-November-13	8.81	Call	Bond Future	235	1	0	1	0.00
01/11/2013	R209 On 07-November-13	9.50	Call	Bond Future	3785	5	4	5	0.00
01/11/2013	R209 On 07-November-13	9.70	Call	Bond Future	5149	6	5	6	0.00
01/11/2013	R209 On 07-November-13	8.79	Put	Bond Future	1670	1	2	1	0.00
01/11/2013	R209 On 07-November-13	9.40	Put	Bond Future	28	0	0	0	5,000.00
01/11/2013	R209 On 07-November-13	8.65	Put	Bond Future	2633	2	3	2	4,700.00
01/11/2013	R209 On 07-November-13	8.81	Put	Bond Future	1547	1	2	1	0.00
01/11/2013	R209 On 07-November-13	9.25	Put	Bond Future	112	0	0	0	1,000.00
01/11/2013	R209 On 07-November-13	9.70	Put	Bond Future	1	0	0	0	1,520.00
01/11/2013	R209 On 07-November-13	8.80	Put	Bond Future	1608	1	2	1	0.00
01/11/2013	R209 On 07-November-13	9.50	Put	Bond Future	10	0	0	0	980.00
01/11/2013	R209 On 06-February-14			Bond Future	9.07	76.6770	75.5559	76.6770	15,624.00
01/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1597	2	2	2	0.00
01/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1646	2	2	2	0.00
01/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1621	2	2	2	0.00
01/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	5727	5	6	5	0.00
01/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	5670	5	6	5	0.00
01/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	5613	5	6	5	0.00
01/11/2013	R209 On 08-May-14			Bond Future	9.16	74.5600	73.4237	74.5600	0.00
01/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	1010	1	1	1	0.00
01/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	996	1	1	1	0.00
01/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	982	1	1	1	0.00
01/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	11694	11	12	11	0.00
01/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	11771	11	12	11	0.00
01/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	11617	11	12	11	0.00
01/11/2013	R209 On 07-August-14			Bond Future	9.25	75.6081	74.4558	75.6081	0.00
01/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4578	5	5	5	0.00
01/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4611	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
01/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4545	5	5	5	0.00
01/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5976	5	6	5	0.00
01/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	6059	6	6	6	0.00
01/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	6017	5	6	5	0.00
01/11/2013	R209 On 06-November-14			Bond Future	9.34	73.4759	72.3082	73.4759	0.00
01/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	2571	1	3	1	0.00
01/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	2421	1	2	1	0.00
01/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	2496	1	2	1	0.00
01/11/2013	R210 On 07-November-13			Bond Future	159.42	159.4229	159.4240	159.4229	1,319.00
01/11/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R210 On 07-November-13	160.01	Put	Bond Future	586	1	1	1	0.00
01/11/2013	R210 On 07-November-13	160.00	Put	Bond Future	576	1	1	1	0.00
01/11/2013	R210 On 07-November-13	159.99	Put	Bond Future	566	1	1	1	0.00
01/11/2013	R210 On 06-February-14			Bond Future	161.54	161.5396	161.5407	161.5396	1,237.00
01/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	31	0	0	0	0.00
01/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	51	0	0	0	0.00
01/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	41	0	0	0	0.00
01/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
01/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
01/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
01/11/2013	R211 On 07-November-13			Bond Future	128.80	128.8045	128.7994	128.8045	522.00
01/11/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R211 On 07-November-13	130.00	Put	Bond Future	1201	1	1	1	0.00
01/11/2013	R211 On 07-November-13	130.01	Put	Bond Future	1211	1	1	1	0.00
01/11/2013	R211 On 07-November-13	129.99	Put	Bond Future	1191	1	1	1	0.00
01/11/2013	R211 On 06-February-14			Bond Future	129.00	129.0046	128.9993	129.0046	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
01/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	9	0	0	0	0.00
01/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	1	0	0	0	0.00
01/11/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
01/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	11	0	0	0	0.00
01/11/2013	R212 On 07-November-13			Bond Future	131.83	131.8299	131.8288	131.8299	150.00
01/11/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R212 On 07-November-13	133.00	Put	Bond Future	1171	1	1	1	0.00
01/11/2013	R212 On 07-November-13	133.01	Put	Bond Future	1181	1	1	1	0.00
01/11/2013	R212 On 07-November-13	132.99	Put	Bond Future	1161	1	1	1	0.00
01/11/2013	R212 On 06-February-14			Bond Future	131.92	131.9227	131.9216	131.9227	21,791.00
01/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1068	1	1	1	0.00
01/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1088	1	1	1	0.00
01/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1078	1	1	1	0.00
01/11/2013	R213 On 07-November-13			Bond Future	8.83	86.6319	85.3458	86.6319	10,087.00
01/11/2013	R213 On 07-November-13	8.61	Call	Bond Future	185	1	0	1	0.00
01/11/2013	R213 On 07-November-13	8.60	Call	Bond Future	171	1	0	1	0.00
01/11/2013	R213 On 07-November-13	8.59	Call	Bond Future	157	1	0	1	0.00
01/11/2013	R213 On 07-November-13	8.60	Put	Bond Future	1950	1	2	1	0.00
01/11/2013	R213 On 07-November-13	8.61	Put	Bond Future	1884	1	2	1	0.00
01/11/2013	R213 On 07-November-13	8.59	Put	Bond Future	2016	1	2	1	0.00
01/11/2013	R213 On 06-February-14			Bond Future	8.92	87.7714	86.4683	87.7714	9,765.00
01/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	1454	2	1	2	0.00
01/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	1476	2	1	2	0.00
01/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	1499	2	1	2	0.00
01/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	6426	6	6	6	0.00
01/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	6366	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
01/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	6487	6	6	6	0.00
01/11/2013	R213 On 08-May-14			Bond Future	9.02	85.4096	84.0891	85.4096	0.00
01/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	1002	1	1	1	0.00
01/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	1029	1	1	1	0.00
01/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	1016	1	1	1	0.00
01/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	12229	11	12	11	0.00
01/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	12305	11	12	11	0.00
01/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	12153	11	12	11	0.00
01/11/2013	R213 On 07-August-14			Bond Future	9.11	86.6101	85.2709	86.6101	0.00
01/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	4553	5	5	5	0.00
01/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4619	5	5	5	0.00
01/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	4586	5	5	5	0.00
01/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	6486	6	6	6	0.00
01/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	6529	6	7	6	0.00
01/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	6572	6	7	6	0.00
01/11/2013	R213 On 06-November-14			Bond Future	9.21	84.2321	82.8750	84.2321	0.00
01/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	2690	1	3	1	0.00
01/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	2615	1	3	1	0.00
01/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	2766	1	3	1	0.00
01/11/2013	R214 On 07-November-13			Bond Future	9.14	76.0539	74.9583	76.0539	577.00
01/11/2013	R214 On 07-November-13	7.81	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R214 On 07-November-13	7.80	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R214 On 07-November-13	7.79	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R214 On 07-November-13	7.79	Put	Bond Future	11834	11	12	11	0.00
01/11/2013	R214 On 07-November-13	7.80	Put	Bond Future	11735	11	12	11	0.00
01/11/2013	R214 On 07-November-13	7.81	Put	Bond Future	11636	11	12	11	0.00
01/11/2013	R214 On 06-February-14			Bond Future	9.23	77.0542	75.9443	77.0542	2,413.00
01/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2657	3	3	3	0.00
01/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2722	3	3	3	0.00
01/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2689	3	3	3	0.00
01/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	4474	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
01/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	4521	4	5	4	0.00
01/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	4427	4	4	4	0.00
01/11/2013	R214 On 08-May-14			Bond Future	9.32	74.8015	73.6766	74.8015	0.00
01/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3562	4	4	4	0.00
01/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3594	4	4	4	0.00
01/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3530	4	4	4	0.00
01/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5975	5	6	5	0.00
01/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	6022	5	6	5	0.00
01/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	6070	5	6	5	0.00
01/11/2013	R248 On 07-November-13			Bond Future	9.22	98.2090	96.9120	98.2090	10,043.00
01/11/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R248 On 07-November-13	7.85	Put	Bond Future	15480	14	15	14	0.00
01/11/2013	R248 On 07-November-13	7.86	Put	Bond Future	15351	14	15	14	0.00
01/11/2013	R248 On 07-November-13	7.84	Put	Bond Future	15609	14	16	14	0.00
01/11/2013	R248 On 06-February-14			Bond Future	9.31	99.5006	98.1867	99.5006	9,355.00
01/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	2210	1	2	1	0.00
01/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	2109	1	2	1	0.00
01/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	2008	1	2	1	0.00
01/11/2013	R248 On 08-May-14			Bond Future	9.41	96.4115	95.0800	96.4115	0.00
01/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
01/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	3508	2	4	2	0.00
01/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	3406	2	3	2	0.00
01/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	3610	2	4	2	0.00