



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 05/11/2013 To: 05/11/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	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
05/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	2025 On 07-November-13			Bond Future	109.89	110.0014	109.8919	110.0014	0.00
05/11/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
05/11/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
05/11/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
05/11/2013	2025 On 07-November-13	111.01	Put	Bond Future	1118	1	1	1	0.00
05/11/2013	2025 On 07-November-13	111.00	Put	Bond Future	1108	1	1	1	0.00
05/11/2013	2025 On 07-November-13	110.99	Put	Bond Future	1098	1	1	1	0.00
05/11/2013	2025 On 06-February-14			Bond Future	110.26	110.3740	110.2630	110.3740	0.00
05/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
05/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
05/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
05/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	737	1	1	1	0.00
05/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	747	1	1	1	0.00
05/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	727	1	1	1	0.00
05/11/2013	2037 On 07-November-13			Bond Future	9.07	97.1712	96.8577	97.1712	154.00
05/11/2013	2037 On 07-November-13	9.43	Call	Bond Future	3181	3	3	3	0.00
05/11/2013	2037 On 07-November-13	9.41	Call	Bond Future	3007	3	3	3	0.00
05/11/2013	2037 On 07-November-13	9.42	Call	Bond Future	3094	3	3	3	0.00
05/11/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
05/11/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
05/11/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
05/11/2013	2037 On 06-February-14			Bond Future	9.17	94.1925	93.8749	94.1925	1,652.00
05/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	1949	2	2	2	0.00
05/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	1861	2	2	2	0.00
05/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	1774	2	2	2	0.00
05/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
05/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
05/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
05/11/2013	2037 On 08-May-14			Bond Future	9.27	95.4536	95.1318	95.4536	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	1060	1	1	1	0.00
05/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	886	1	1	1	0.00
05/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	973	1	1	1	0.00
05/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
05/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
05/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
05/11/2013	2037 On 07-August-14			Bond Future	9.37	92.5383	92.2117	92.5383	0.00
05/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
05/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
05/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
05/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	2906	3	3	3	0.00
05/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	2814	2	3	2	0.00
05/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	2723	2	3	2	0.00
05/11/2013	2038 On 07-November-13			Bond Future	106.44	106.0499	106.4430	106.0499	0.00
05/11/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
05/11/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
05/11/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
05/11/2013	2038 On 07-November-13	109.99	Put	Bond Future	3547	4	4	4	0.00
05/11/2013	2038 On 07-November-13	110.00	Put	Bond Future	3557	4	4	4	0.00
05/11/2013	2038 On 07-November-13	110.01	Put	Bond Future	3567	4	4	4	0.00
05/11/2013	2038 On 06-February-14			Bond Future	106.63	106.2341	106.6324	106.2341	24.00
05/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
05/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
05/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
05/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	368	1	0	1	0.00
05/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	358	1	0	1	0.00
05/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	378	1	0	1	0.00
05/11/2013	2050 On 07-November-13			Bond Future	110.52	110.5224	110.5246	110.5224	0.00
05/11/2013	2050 On 07-November-13	109.99	Call	Bond Future	535	1	1	1	0.00
05/11/2013	2050 On 07-November-13	110.00	Call	Bond Future	525	1	1	1	0.00
05/11/2013	2050 On 07-November-13	110.01	Call	Bond Future	515	1	1	1	0.00
05/11/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
05/11/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00

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05/11/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
05/11/2013	2050 On 06-February-14			Bond Future	110.63	110.6297	110.6318	110.6297	472.00
05/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	632	1	1	1	0.00
05/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	642	1	1	1	0.00
05/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	622	1	1	1	0.00
05/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
05/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
05/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
05/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	AL37 On 07-November-13			Index Future	410.83	411.1550	410.8340	411.1550	0.00
05/11/2013	AL37 On 06-February-14			Index Future	416.24	416.5620	416.2370	416.5620	0.00
05/11/2013	AL37 On 08-May-14			Index Future	421.81	422.1390	421.8100	422.1390	0.00
05/11/2013	AL7T On 07-November-13			Index Future	484.60	484.8600	484.5970	484.8600	0.00
05/11/2013	AL7T On 06-February-14			Index Future	490.97	491.2370	490.9700	491.2370	1.00
05/11/2013	AL7T On 08-May-14			Index Future	497.54	497.8130	497.5430	497.8130	0.00
05/11/2013	ALBI On 07-November-13			Index Future	434.65	435.2610	434.6450	435.2610	228.00
05/11/2013	ALBI On 06-February-14			Index Future	440.36	440.9850	440.3610	440.9850	785.00
05/11/2013	ALBI On 08-May-14			Index Future	446.26	446.8890	446.2560	446.8890	85.00
05/11/2013	ALBI On 07-August-14			Index Future	452.53	453.1690	452.5270	453.1690	0.00
05/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	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
05/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	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
05/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2013	EL28 On 07-November-13			Bond Future	111.15	111.1486	111.1508	111.1486	0.00
05/11/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1151	1	1	1	0.00
05/11/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1161	1	1	1	0.00
05/11/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1141	1	1	1	0.00
05/11/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
05/11/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
05/11/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
05/11/2013	EL28 On 06-February-14			Bond Future	112.63	112.6243	112.6265	112.6243	0.00
05/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	1616	2	2	2	0.00
05/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	1636	2	2	2	0.00
05/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	1626	2	2	2	0.00
05/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
05/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
05/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
05/11/2013	ES33 On 07-November-13			Bond Future	9.60	82.9655	82.7108	82.9655	6,292.00
05/11/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
05/11/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
05/11/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
05/11/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9053	9	9	9	0.00
05/11/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8965	9	9	9	0.00
05/11/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8877	9	9	9	0.00
05/11/2013	ES33 On 06-February-14			Bond Future	9.72	84.0566	83.7987	84.0566	6,292.00
05/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
05/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
05/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
05/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1262	1	1	1	0.00
05/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1187	1	1	1	0.00

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05/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1338	1	1	1	0.00
05/11/2013	ES33 On 08-May-14			Bond Future	9.84	81.3995	81.1381	81.3995	0.00
05/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
05/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
05/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
05/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2113	2	2	2	0.00
05/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2188	2	2	2	0.00
05/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2038	2	2	2	0.00
05/11/2013	GOVI On 07-November-13			GOVI	434.17	434.7590	434.1700	434.7590	38.00
05/11/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
05/11/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
05/11/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
05/11/2013	GOVI On 07-November-13	446.01	Put	GOVI	118400	11	12	11	0.00
05/11/2013	GOVI On 07-November-13	446.00	Put	GOVI	118300	11	12	11	0.00
05/11/2013	GOVI On 07-November-13	445.99	Put	GOVI	118200	11	12	11	0.00
05/11/2013	GOVI On 06-February-14			GOVI	439.88	440.4770	439.8800	440.4770	351.00
05/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
05/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
05/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
05/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	1100	0	0	0	0.00
05/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	1300	0	0	0	0.00
05/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	1200	0	0	0	0.00
05/11/2013	GOVI On 08-May-14			GOVI	445.77	446.3740	445.7690	446.3740	0.00
05/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	37590	4	4	4	0.00
05/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	37690	4	4	4	0.00
05/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	37790	4	4	4	0.00
05/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
05/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
05/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
05/11/2013	GOVI On 07-August-14			GOVI	452.03	452.6460	452.0320	452.6460	0.00
05/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
05/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
05/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
05/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	79580	7	8	7	0.00

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05/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	79780	7	8	7	0.00
05/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	79680	7	8	7	0.00
05/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/11/2013	IGOV On 07-November-13			Index Future	198.13	198.1680	198.1280	198.1680	500.00
05/11/2013	IGOV On 06-February-14			Index Future	200.76	200.7990	200.7580	200.7990	1,013.00
05/11/2013	IGOV On 08-May-14			Index Future	203.47	203.5120	203.4700	203.5120	7.00
05/11/2013	ILBI On 07-November-13			Index Future	536.56	536.8060	536.5600	536.8060	0.00
05/11/2013	ILBI On 06-February-14			Index Future	543.79	544.0360	543.7860	544.0360	186.00
05/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/11/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/11/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/11/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8400	94.8500	94.8400	100.00
05/11/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.16	94.8300	94.8400	94.8300	1,500.00
05/11/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.20	94.7900	94.8000	94.7900	1,000.00
05/11/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.30	94.6900	94.7000	94.6900	0.00
05/11/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.37	94.6000	94.6300	94.6000	400.00
05/11/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.45	94.5200	94.5500	94.5200	0.00
05/11/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.65	94.2900	94.3500	94.2900	2,000.00
05/11/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.01	93.9300	93.9900	93.9300	1,000.00
05/11/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.29	93.6600	93.7100	93.6600	0.00
05/11/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.57	93.3800	93.4300	93.3800	150.00
05/11/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.83	93.1300	93.1700	93.1300	2,000.00
05/11/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.10	92.8700	92.9000	92.8700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2013	R023 On 07-November-13			Bond Future	7.76	101.5436	101.4522	101.5436	10,544.00
05/11/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R023 On 07-November-13	6.50	Put	Bond Future	8717	9	9	9	0.00
05/11/2013	R023 On 07-November-13	6.49	Put	Bond Future	8790	9	9	9	0.00
05/11/2013	R023 On 07-November-13	6.51	Put	Bond Future	8644	9	9	9	0.00
05/11/2013	R023 On 06-February-14			Bond Future	7.86	102.8792	102.7865	102.8792	11,257.00
05/11/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R023 On 06-February-14	7.85	Put	Bond Future	79	0	0	0	0.00
05/11/2013	R023 On 06-February-14	7.86	Put	Bond Future	15	0	0	0	0.00
05/11/2013	R023 On 06-February-14	7.84	Put	Bond Future	143	0	0	0	0.00
05/11/2013	R023 On 08-May-14			Bond Future	7.96	100.3394	100.2455	100.3394	0.00
05/11/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R023 On 08-May-14	7.61	Put	Bond Future	2182	2	2	2	0.00
05/11/2013	R023 On 08-May-14	7.60	Put	Bond Future	2245	2	2	2	0.00
05/11/2013	R023 On 08-May-14	7.59	Put	Bond Future	2309	2	2	2	0.00
05/11/2013	R157 On 07-November-13			Bond Future	6.05	114.9832	114.9294	114.9832	14,406.00
05/11/2013	R157 On 07-November-13	5.60	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R157 On 07-November-13	5.61	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R157 On 07-November-13	5.59	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R157 On 07-November-13	5.60	Put	Bond Future	844	1	1	1	0.00
05/11/2013	R157 On 07-November-13	5.61	Put	Bond Future	825	1	1	1	0.00
05/11/2013	R157 On 07-November-13	5.59	Put	Bond Future	862	1	1	1	0.00
05/11/2013	R157 On 06-February-14			Bond Future	6.19	116.4955	116.4410	116.4955	22,346.00
05/11/2013	R157 On 06-February-14	5.64	Call	Bond Future	201	0	0	0	0.00
05/11/2013	R157 On 06-February-14	5.65	Call	Bond Future	205	0	0	0	0.00
05/11/2013	R157 On 06-February-14	5.66	Call	Bond Future	209	0	0	0	0.00
05/11/2013	R157 On 06-February-14	5.65	Put	Bond Future	1074	1	1	1	0.00
05/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1063	1	1	1	0.00

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05/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1086	1	1	1	0.00
05/11/2013	R157 On 08-May-14			Bond Future	6.35	111.2467	111.1914	111.2467	0.00
05/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	141	0	0	0	0.00
05/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	138	0	0	0	0.00
05/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	136	0	0	0	0.00
05/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1700	2	2	2	0.00
05/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1712	2	2	2	0.00
05/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1689	2	2	2	0.00
05/11/2013	R157 On 07-August-14			Bond Future	6.50	112.8121	112.7558	112.8121	0.00
05/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	892	1	1	1	0.00
05/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	898	1	1	1	0.00
05/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	904	1	1	1	0.00
05/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	628	1	1	1	0.00
05/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	623	1	1	1	0.00
05/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	619	1	1	1	0.00
05/11/2013	R157 On 06-November-14			Bond Future	6.85	107.5148	107.4578	107.5148	0.00
05/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	541	0	1	0	0.00
05/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	558	1	1	1	0.00
05/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	550	0	1	0	0.00
05/11/2013	R186 On 07-November-13			Bond Future	8.13	123.1415	122.9702	123.1415	14,810.00
05/11/2013	R186 On 07-November-13	8.14	Call	Bond Future	477	1	0	1	0.00
05/11/2013	R186 On 07-November-13	8.50	Call	Bond Future	3232	3	3	3	0.00
05/11/2013	R186 On 07-November-13	8.75	Call	Bond Future	5368	6	5	6	0.00
05/11/2013	R186 On 07-November-13	8.00	Call	Bond Future	80	0	0	0	1,000.00
05/11/2013	R186 On 07-November-13	8.15	Call	Bond Future	525	1	1	1	0.00
05/11/2013	R186 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	5,290.00
05/11/2013	R186 On 07-November-13	8.16	Call	Bond Future	576	1	1	1	0.00
05/11/2013	R186 On 07-November-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
05/11/2013	R186 On 07-November-13	9.00	Call	Bond Future	7449	8	7	8	0.00
05/11/2013	R186 On 07-November-13	8.25	Call	Bond Future	1146	1	1	1	0.00
05/11/2013	R186 On 07-November-13	8.00	Put	Bond Future	1296	1	1	1	0.00

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05/11/2013	R186 On 07-November-13	8.75	Put	Bond Future	0	0	0	0	1,030.00
05/11/2013	R186 On 07-November-13	8.14	Put	Bond Future	424	0	0	0	0.00
05/11/2013	R186 On 07-November-13	8.50	Put	Bond Future	1	0	0	0	4,000.00
05/11/2013	R186 On 07-November-13	8.25	Put	Bond Future	109	0	0	0	0.00
05/11/2013	R186 On 07-November-13	6.75	Put	Bond Future	13429	13	13	13	0.00
05/11/2013	R186 On 07-November-13	6.50	Put	Bond Future	16075	16	16	16	0.00
05/11/2013	R186 On 07-November-13	8.15	Put	Bond Future	382	0	0	0	0.00
05/11/2013	R186 On 07-November-13	8.16	Put	Bond Future	343	0	0	0	0.00
05/11/2013	R186 On 07-November-13	9.00	Put	Bond Future	0	0	0	0	1,200.00
05/11/2013	R186 On 06-February-14			Bond Future	8.23	119.4716	119.2980	119.4716	55,882.00
05/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1531	2	2	2	0.00
05/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1504	2	2	2	0.00
05/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1558	2	2	2	0.00
05/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	5951	6	6	6	0.00
05/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	5847	6	6	6	0.00
05/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	5782	6	6	6	0.00
05/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1480	1	1	1	250.00
05/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	5913	6	6	6	0.00
05/11/2013	R186 On 08-May-14			Bond Future	8.32	121.0711	120.8952	121.0711	540.00
05/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	1069	1	1	1	0.00
05/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	5451	6	5	6	0.00
05/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	1086	1	1	1	0.00
05/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	1053	1	1	1	0.00
05/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1881	2	2	2	1,933.00
05/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	3953	4	4	4	1,933.00
05/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	12218	12	12	12	0.00
05/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	12300	12	12	12	0.00
05/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	12381	12	12	12	0.00
05/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	9284	9	9	9	0.00
05/11/2013	R186 On 07-August-14			Bond Future	8.41	117.4823	117.3036	117.4823	0.00
05/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	4970	5	5	5	0.00
05/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	5050	5	5	5	0.00
05/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	5010	5	5	5	0.00
05/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	7804	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	5935	6	6	6	0.00
05/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	6025	6	6	6	0.00
05/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	5980	6	6	6	0.00
05/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3658	4	4	4	840.00
05/11/2013	R186 On 06-November-14			Bond Future	8.52	119.0551	118.8742	119.0551	0.00
05/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	3085	3	3	3	0.00
05/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	3170	3	3	3	0.00
05/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	3000	3	3	3	0.00
05/11/2013	R197 On 07-November-13			Bond Future	280.86	280.8661	280.8650	280.8661	0.00
05/11/2013	R197 On 07-November-13	280.01	Call	Bond Future	855	1	1	1	0.00
05/11/2013	R197 On 07-November-13	280.00	Call	Bond Future	865	1	1	1	0.00
05/11/2013	R197 On 07-November-13	279.99	Call	Bond Future	875	1	1	1	0.00
05/11/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
05/11/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
05/11/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
05/11/2013	R197 On 06-February-14			Bond Future	278.95	278.9494	278.9483	278.9494	2,049.00
05/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	1062	1	1	1	0.00
05/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	1052	1	1	1	0.00
05/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	1042	1	1	1	0.00
05/11/2013	R201 On 07-November-13			Bond Future	4.84	107.5985	107.6028	107.5985	0.00
05/11/2013	R201 On 07-November-13	4.79	Call	Bond Future	25	0	0	0	0.00
05/11/2013	R201 On 07-November-13	4.81	Call	Bond Future	33	0	0	0	0.00
05/11/2013	R201 On 07-November-13	4.80	Call	Bond Future	29	0	0	0	0.00
05/11/2013	R201 On 07-November-13	4.80	Put	Bond Future	68	0	0	0	0.00
05/11/2013	R201 On 07-November-13	4.81	Put	Bond Future	61	0	0	0	0.00
05/11/2013	R201 On 07-November-13	4.79	Put	Bond Future	75	0	0	0	0.00
05/11/2013	R201 On 06-February-14			Bond Future	4.69	104.6058	104.6102	104.6058	0.00

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05/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	559	1	1	1	0.00
05/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	566	1	1	1	0.00
05/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	573	1	1	1	0.00
05/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	91	0	0	0	0.00
05/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	89	0	0	0	0.00
05/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	93	0	0	0	0.00
05/11/2013	R201 On 08-May-14			Bond Future	4.39	106.0064	106.0108	106.0064	0.00
05/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	423	0	0	0	0.00
05/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	427	0	0	0	0.00
05/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	419	0	0	0	0.00
05/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	207	0	0	0	0.00
05/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	205	0	0	0	0.00
05/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	209	0	0	0	0.00
05/11/2013	R201 On 07-August-14			Bond Future	3.47	103.0876	103.0918	103.0876	0.00
05/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	706	1	1	1	0.00
05/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	712	1	1	1	0.00
05/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	709	1	1	1	0.00
05/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	44	0	0	0	0.00
05/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	44	0	0	0	0.00
05/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	43	0	0	0	0.00
05/11/2013	R202 On 07-November-13			Bond Future	208.92	208.9169	208.9194	208.9169	7,328.00
05/11/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R202 On 07-November-13	209.00	Put	Bond Future	81	0	0	0	0.00
05/11/2013	R202 On 07-November-13	209.01	Put	Bond Future	91	0	0	0	0.00
05/11/2013	R202 On 07-November-13	208.99	Put	Bond Future	71	0	0	0	0.00
05/11/2013	R202 On 06-February-14			Bond Future	208.69	208.6922	208.6947	208.6922	43,449.00
05/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	305	0	0	0	0.00
05/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	315	0	0	0	0.00
05/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	295	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2013	R203 On 07-November-13			Bond Future	6.72	106.4581	106.3933	106.4581	16,346.00
05/11/2013	R203 On 07-November-13	5.99	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R203 On 07-November-13	6.01	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R203 On 07-November-13	6.00	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R203 On 07-November-13	571.00	Call	Bond Future	104164	104	104	104	0.00
05/11/2013	R203 On 07-November-13	5.71	Call	Bond Future	0	0	0	0	15.00
05/11/2013	R203 On 07-November-13	6.00	Put	Bond Future	2531	2	3	2	0.00
05/11/2013	R203 On 07-November-13	6.01	Put	Bond Future	2495	2	2	2	0.00
05/11/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
05/11/2013	R203 On 07-November-13	5.99	Put	Bond Future	2566	3	3	3	0.00
05/11/2013	R203 On 07-November-13	5.71	Put	Bond Future	3564	3	4	3	0.00
05/11/2013	R203 On 06-February-14			Bond Future	6.84	107.8583	107.7926	107.8583	8,417.00
05/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	236	0	0	0	0.00
05/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	994	1	1	1	13.00
05/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	248	0	0	0	0.00
05/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	142	0	0	0	16.00
05/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	242	0	0	0	0.00
05/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	2534	2	3	2	0.00
05/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3071	3	3	3	0.00
05/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	2507	2	3	2	0.00
05/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1007	1	1	1	0.00
05/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	2480	2	2	2	0.00
05/11/2013	R203 On 08-May-14			Bond Future	6.97	105.1416	105.0750	105.1416	0.00
05/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	219	0	0	0	0.00
05/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	227	0	0	0	0.00
05/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	1176	1	1	1	13.00
05/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	223	0	0	0	0.00
05/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	2116	2	2	2	16.00
05/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	3984	4	4	4	0.00
05/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	823	1	1	1	0.00
05/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	3930	4	4	4	0.00
05/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1556	2	2	2	0.00
05/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	3957	4	4	4	0.00
05/11/2013	R203 On 07-August-14			Bond Future	7.08	106.6205	106.5527	106.6205	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1922	2	2	2	0.00
05/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1906	2	2	2	0.00
05/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1890	2	2	2	0.00
05/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	1251	1	1	1	30.00
05/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1293	1	1	1	0.00
05/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1281	1	1	1	0.00
05/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1305	1	1	1	0.00
05/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	1921	2	2	2	0.00
05/11/2013	R203 On 06-November-14			Bond Future	7.25	103.8883	103.8198	103.8883	0.00
05/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	1051	1	1	1	0.00
05/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	999	1	1	1	0.00
05/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	1025	1	1	1	0.00
05/11/2013	R204 On 07-November-13			Bond Future	6.98	107.5182	107.4358	107.5182	15,000.00
05/11/2013	R204 On 07-November-13	6.31	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R204 On 07-November-13	6.30	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R204 On 07-November-13	7.00	Call	Bond Future	230	0	0	0	0.00
05/11/2013	R204 On 07-November-13	6.29	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R204 On 07-November-13	6.30	Put	Bond Future	3027	3	3	3	0.00
05/11/2013	R204 On 07-November-13	7.00	Put	Bond Future	162	0	0	0	1,270.00
05/11/2013	R204 On 07-November-13	6.31	Put	Bond Future	2982	3	3	3	0.00
05/11/2013	R204 On 07-November-13	6.29	Put	Bond Future	3072	3	3	3	0.00
05/11/2013	R204 On 06-February-14			Bond Future	7.09	104.9023	104.8187	104.9023	28,279.00
05/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	340	0	0	0	0.00
05/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	357	0	0	0	0.00
05/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	348	0	0	0	0.00
05/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	3284	3	3	3	0.00
05/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3215	3	3	3	0.00
05/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	3250	3	3	3	0.00
05/11/2013	R204 On 08-May-14			Bond Future	7.20	106.3068	106.2221	106.3068	0.00
05/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	357	0	0	0	0.00
05/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	351	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	364	0	0	0	0.00
05/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	4972	5	5	5	0.00
05/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5042	5	5	5	0.00
05/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5007	5	5	5	0.00
05/11/2013	R204 On 07-August-14			Bond Future	7.30	103.7700	103.6840	103.7700	0.00
05/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2499	3	2	3	0.00
05/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	3202	3	3	3	0.00
05/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2458	3	2	3	0.00
05/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2479	3	2	3	0.00
05/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1439	1	1	1	530.00
05/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	1948	2	2	2	0.00
05/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	1915	2	2	2	0.00
05/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	1931	2	2	2	0.00
05/11/2013	R204 On 06-November-14			Bond Future	7.44	105.1595	105.0725	105.1595	0.00
05/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	1560	1	2	1	0.00
05/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	1524	1	2	1	0.00
05/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	1596	2	2	2	0.00
05/11/2013	R206 On 07-November-13			Bond Future	5.18	102.8171	102.8159	102.8171	0.00
05/11/2013	R206 On 07-November-13	4.31	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R206 On 07-November-13	4.29	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R206 On 07-November-13	4.30	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R206 On 07-November-13	4.29	Put	Bond Future	159	0	0	0	0.00
05/11/2013	R206 On 07-November-13	4.30	Put	Bond Future	158	0	0	0	0.00
05/11/2013	R206 On 07-November-13	4.31	Put	Bond Future	156	0	0	0	0.00
05/11/2013	R207 On 07-November-13			Bond Future	7.30	102.1758	102.0830	102.1758	15,864.00
05/11/2013	R207 On 07-November-13	6.71	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R207 On 07-November-13	6.70	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R207 On 07-November-13	6.69	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R207 On 07-November-13	6.70	Put	Bond Future	3012	3	3	3	0.00
05/11/2013	R207 On 07-November-13	6.71	Put	Bond Future	2961	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2013	R207 On 07-November-13	6.69	Put	Bond Future	3062	3	3	3	0.00
05/11/2013	R207 On 06-February-14			Bond Future	7.41	99.8805	99.7864	99.8805	18,702.00
05/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	434	0	0	0	0.00
05/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	444	0	0	0	0.00
05/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	425	0	0	0	0.00
05/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4081	4	4	4	0.00
05/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4041	4	4	4	0.00
05/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4120	4	4	4	0.00
05/11/2013	R207 On 08-May-14			Bond Future	7.52	101.2178	101.1225	101.2178	0.00
05/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	438	0	0	0	0.00
05/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	445	0	0	0	0.00
05/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	431	0	0	0	0.00
05/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	6625	7	7	7	0.00
05/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	6667	7	7	7	0.00
05/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	6583	7	7	7	0.00
05/11/2013	R207 On 07-August-14			Bond Future	7.62	99.0008	98.9039	99.0008	0.00
05/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2979	3	3	3	0.00
05/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	3001	3	3	3	0.00
05/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	3024	3	3	3	0.00
05/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2675	3	3	3	0.00
05/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2696	3	3	3	0.00
05/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2655	3	3	3	0.00
05/11/2013	R207 On 06-November-14			Bond Future	7.75	100.3262	100.2281	100.3262	0.00
05/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	1719	2	2	2	0.00
05/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	1677	2	2	2	0.00
05/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	1635	2	2	2	0.00
05/11/2013	R208 On 07-November-13			Bond Future	7.48	96.7556	96.7066	96.7556	4,661.00
05/11/2013	R208 On 07-November-13	6.80	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R208 On 07-November-13	7.50	Call	Bond Future	307	0	0	0	0.00
05/11/2013	R208 On 07-November-13	6.79	Call	Bond Future	0	0	0	0	0.00
05/11/2013	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
05/11/2013	R208 On 07-November-13	7.50	Put	Bond Future	194	0	0	0	1,520.00
05/11/2013	R208 On 07-November-13	6.79	Put	Bond Future	3851	4	4	4	0.00
05/11/2013	R208 On 07-November-13	6.81	Put	Bond Future	3737	4	4	4	0.00
05/11/2013	R208 On 07-November-13	6.80	Put	Bond Future	3794	4	4	4	0.00
05/11/2013	R208 On 06-February-14			Bond Future	7.58	98.0282	97.9785	98.0282	10,358.00
05/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	341	0	0	0	0.00
05/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	349	0	0	0	0.00
05/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	358	0	0	0	0.00
05/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	4798	5	5	5	0.00
05/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	4845	5	5	5	0.00
05/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	4892	5	5	5	0.00
05/11/2013	R208 On 08-May-14			Bond Future	7.68	95.9443	95.8940	95.9443	0.00
05/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	329	0	0	0	0.00
05/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	341	0	0	0	0.00
05/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	335	0	0	0	0.00
05/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	7756	8	8	8	0.00
05/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	7656	8	8	8	0.00
05/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	7706	8	8	8	0.00
05/11/2013	R208 On 07-August-14			Bond Future	7.77	97.2938	97.2426	97.2938	0.00
05/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	3048	3	3	3	0.00
05/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	4397	4	4	4	0.00
05/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	3023	3	3	3	0.00
05/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	3074	3	3	3	0.00
05/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	1921	2	2	2	630.00
05/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	2906	3	3	3	0.00
05/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	2882	3	3	3	0.00
05/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	2930	3	3	3	0.00
05/11/2013	R208 On 06-November-14			Bond Future	7.89	95.2008	95.1491	95.2008	0.00
05/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	2162	2	2	2	0.00
05/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	2064	2	2	2	0.00
05/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	2113	2	2	2	0.00

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05/11/2013	R209 On 07-November-13			Bond Future	8.95	75.0784	74.8180	75.0784	1,738.00
05/11/2013	R209 On 07-November-13	8.65	Call	Bond Future	4	0	0	0	0.00
05/11/2013	R209 On 07-November-13	8.79	Call	Bond Future	57	0	0	0	0.00
05/11/2013	R209 On 07-November-13	9.40	Call	Bond Future	3315	4	3	4	0.00
05/11/2013	R209 On 07-November-13	8.80	Call	Bond Future	67	0	0	0	0.00
05/11/2013	R209 On 07-November-13	9.25	Call	Bond Future	2244	3	2	3	0.00
05/11/2013	R209 On 07-November-13	8.81	Call	Bond Future	78	0	0	0	0.00
05/11/2013	R209 On 07-November-13	9.50	Call	Bond Future	4018	4	4	4	0.00
05/11/2013	R209 On 07-November-13	9.70	Call	Bond Future	5391	6	5	6	0.00
05/11/2013	R209 On 07-November-13	8.79	Put	Bond Future	1283	1	1	1	0.00
05/11/2013	R209 On 07-November-13	9.40	Put	Bond Future	0	0	0	0	5,000.00
05/11/2013	R209 On 07-November-13	8.65	Put	Bond Future	2336	2	2	2	4,700.00
05/11/2013	R209 On 07-November-13	8.81	Put	Bond Future	1147	1	1	1	0.00
05/11/2013	R209 On 07-November-13	9.25	Put	Bond Future	5	0	0	0	1,000.00
05/11/2013	R209 On 07-November-13	9.70	Put	Bond Future	0	0	0	0	1,520.00
05/11/2013	R209 On 07-November-13	8.80	Put	Bond Future	1214	1	1	1	0.00
05/11/2013	R209 On 07-November-13	9.50	Put	Bond Future	0	0	0	0	980.00
05/11/2013	R209 On 06-February-14			Bond Future	9.04	76.0659	75.8021	76.0659	19,773.00
05/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1618	2	2	2	0.00
05/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1668	2	2	2	0.00
05/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1643	2	2	2	0.00
05/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	5502	5	6	5	0.00
05/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	5446	5	5	5	0.00
05/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	5389	5	5	5	0.00
05/11/2013	R209 On 08-May-14			Bond Future	9.13	73.9395	73.6722	73.9395	0.00
05/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	1027	1	1	1	0.00
05/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	1013	1	1	1	0.00
05/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	999	1	1	1	0.00
05/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	11462	11	11	11	0.00
05/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	11539	11	12	11	0.00
05/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	11385	11	11	11	0.00
05/11/2013	R209 On 07-August-14			Bond Future	9.21	74.9797	74.7084	74.9797	0.00
05/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4666	5	5	5	0.00
05/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4699	5	5	5	0.00

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05/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4632	5	5	5	0.00
05/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5811	6	6	6	0.00
05/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5893	6	6	6	0.00
05/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5852	6	6	6	0.00
05/11/2013	R209 On 06-November-14			Bond Future	9.31	72.8393	72.5645	72.8393	0.00
05/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	2315	2	2	2	0.00
05/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	2165	2	2	2	0.00
05/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	2240	2	2	2	0.00
05/11/2013	R210 On 07-November-13			Bond Future	159.04	159.4250	159.0425	159.4250	1,319.00
05/11/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R210 On 07-November-13	160.01	Put	Bond Future	967	1	1	1	0.00
05/11/2013	R210 On 07-November-13	160.00	Put	Bond Future	957	1	1	1	0.00
05/11/2013	R210 On 07-November-13	159.99	Put	Bond Future	947	1	1	1	0.00
05/11/2013	R210 On 06-February-14			Bond Future	161.15	161.5417	161.1541	161.5417	1,319.00
05/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	336	0	0	0	0.00
05/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	346	0	0	0	0.00
05/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	356	0	0	0	0.00
05/11/2013	R211 On 07-November-13			Bond Future	128.79	128.7942	128.7891	128.7942	552.00
05/11/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R211 On 07-November-13	130.00	Put	Bond Future	1211	1	1	1	0.00
05/11/2013	R211 On 07-November-13	130.01	Put	Bond Future	1221	1	1	1	0.00
05/11/2013	R211 On 07-November-13	129.99	Put	Bond Future	1201	1	1	1	0.00
05/11/2013	R211 On 06-February-14			Bond Future	128.99	128.9941	128.9888	128.9941	552.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	11	0	0	0	0.00
05/11/2013	R211 On 06-February-14	128.99	Put	Bond Future	1	0	0	0	0.00
05/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	21	0	0	0	0.00
05/11/2013	R212 On 07-November-13			Bond Future	131.73	131.7308	131.7299	131.7308	118.00
05/11/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R212 On 07-November-13	133.00	Put	Bond Future	1270	1	1	1	0.00
05/11/2013	R212 On 07-November-13	133.01	Put	Bond Future	1280	1	1	1	0.00
05/11/2013	R212 On 07-November-13	132.99	Put	Bond Future	1260	1	1	1	0.00
05/11/2013	R212 On 06-February-14			Bond Future	131.82	131.8222	131.8212	131.8222	21,791.00
05/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1169	1	1	1	0.00
05/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1189	1	1	1	0.00
05/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1179	1	1	1	0.00
05/11/2013	R213 On 07-November-13			Bond Future	8.79	85.8603	85.6342	85.8603	3,071.00
05/11/2013	R213 On 07-November-13	8.61	Call	Bond Future	49	0	0	0	0.00
05/11/2013	R213 On 07-November-13	8.60	Call	Bond Future	42	0	0	0	0.00
05/11/2013	R213 On 07-November-13	8.59	Call	Bond Future	35	0	0	0	0.00
05/11/2013	R213 On 07-November-13	8.60	Put	Bond Future	1532	1	2	1	0.00
05/11/2013	R213 On 07-November-13	8.61	Put	Bond Future	1460	1	1	1	0.00
05/11/2013	R213 On 07-November-13	8.59	Put	Bond Future	1606	1	2	1	0.00
05/11/2013	R213 On 06-February-14			Bond Future	8.89	86.9895	86.7605	86.9895	17,186.00
05/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	1481	2	1	2	0.00
05/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	1504	2	2	2	0.00
05/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	1527	2	2	2	0.00
05/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	6162	6	6	6	0.00
05/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	6102	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
05/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	6221	6	6	6	0.00
05/11/2013	R213 On 08-May-14			Bond Future	8.98	84.6162	84.3840	84.6162	0.00
05/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	1025	1	1	1	0.00
05/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	1053	1	1	1	0.00
05/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	1039	1	1	1	0.00
05/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	11957	12	12	12	0.00
05/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	12033	12	12	12	0.00
05/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	11882	12	12	12	0.00
05/11/2013	R213 On 07-August-14			Bond Future	9.07	85.8063	85.5707	85.8063	0.00
05/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	4657	5	5	5	0.00
05/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4725	5	5	5	0.00
05/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	4691	5	5	5	0.00
05/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	6291	6	6	6	0.00
05/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	6333	6	6	6	0.00
05/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	6376	6	6	6	0.00
05/11/2013	R213 On 06-November-14			Bond Future	9.17	83.4177	83.1791	83.4177	0.00
05/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	2386	2	2	2	0.00
05/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	2311	2	2	2	0.00
05/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	2462	2	2	2	0.00
05/11/2013	R214 On 07-November-13			Bond Future	9.09	75.5930	75.2863	75.5930	577.00
05/11/2013	R214 On 07-November-13	7.81	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R214 On 07-November-13	7.80	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R214 On 07-November-13	7.79	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R214 On 07-November-13	7.79	Put	Bond Future	11506	11	12	11	0.00
05/11/2013	R214 On 07-November-13	7.80	Put	Bond Future	11407	11	11	11	0.00
05/11/2013	R214 On 07-November-13	7.81	Put	Bond Future	11308	11	11	11	0.00
05/11/2013	R214 On 06-February-14			Bond Future	9.19	76.5873	76.2764	76.5873	2,927.00
05/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2733	3	3	3	0.00
05/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2800	3	3	3	0.00
05/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2766	3	3	3	0.00
05/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	4219	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
05/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	4265	4	4	4	0.00
05/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	4173	4	4	4	0.00
05/11/2013	R214 On 08-May-14			Bond Future	9.27	74.3274	74.0123	74.3274	0.00
05/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3665	4	4	4	0.00
05/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3698	4	4	4	0.00
05/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3632	4	4	4	0.00
05/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5743	6	6	6	0.00
05/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5789	6	6	6	0.00
05/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5836	6	6	6	0.00
05/11/2013	R248 On 07-November-13			Bond Future	9.17	97.7227	97.3313	97.7227	9,178.00
05/11/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R248 On 07-November-13	7.85	Put	Bond Future	15061	15	15	15	0.00
05/11/2013	R248 On 07-November-13	7.86	Put	Bond Future	14931	15	15	15	0.00
05/11/2013	R248 On 07-November-13	7.84	Put	Bond Future	15190	15	15	15	0.00
05/11/2013	R248 On 06-February-14			Bond Future	9.27	99.0080	98.6114	99.0080	10,220.00
05/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	1785	1	2	1	0.00
05/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	1684	1	2	1	0.00
05/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	1583	1	2	1	0.00
05/11/2013	R248 On 08-May-14			Bond Future	9.36	95.9111	95.5091	95.9111	0.00
05/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
05/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	3079	3	3	3	0.00
05/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	2977	3	3	3	0.00
05/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	3181	3	3	3	0.00