



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 06/11/2013 To: 06/11/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	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
06/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	2025 On 07-November-13			Bond Future	109.89	109.8919	109.8926	109.8919	0.00
06/11/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
06/11/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
06/11/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
06/11/2013	2025 On 07-November-13	111.01	Put	Bond Future	1117	1	1	1	0.00
06/11/2013	2025 On 07-November-13	111.00	Put	Bond Future	1107	1	1	1	0.00
06/11/2013	2025 On 07-November-13	110.99	Put	Bond Future	1097	1	1	1	0.00
06/11/2013	2025 On 06-February-14			Bond Future	110.26	110.2630	110.2637	110.2630	0.00
06/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
06/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
06/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
06/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	736	1	1	1	0.00
06/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	746	1	1	1	0.00
06/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	726	1	1	1	0.00
06/11/2013	2037 On 07-November-13			Bond Future	9.09	96.8577	96.7028	96.8577	154.00
06/11/2013	2037 On 07-November-13	9.43	Call	Bond Future	3026	3	3	3	0.00
06/11/2013	2037 On 07-November-13	9.41	Call	Bond Future	2852	3	3	3	0.00
06/11/2013	2037 On 07-November-13	9.42	Call	Bond Future	2939	3	3	3	0.00
06/11/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
06/11/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
06/11/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
06/11/2013	2037 On 06-February-14			Bond Future	9.19	93.8749	93.7178	93.8749	1,652.00
06/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	1791	2	2	2	0.00
06/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	1704	2	2	2	0.00
06/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	1617	2	2	2	0.00
06/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
06/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
06/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
06/11/2013	2037 On 08-May-14			Bond Future	9.29	95.1318	94.9713	95.1318	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	900	1	1	1	0.00
06/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	726	1	1	1	0.00
06/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	813	1	1	1	0.00
06/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
06/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
06/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
06/11/2013	2037 On 07-August-14			Bond Future	9.38	92.2117	92.0497	92.2117	0.00
06/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
06/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
06/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
06/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	3068	3	3	3	0.00
06/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	2976	3	3	3	0.00
06/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	2885	3	3	3	0.00
06/11/2013	2038 On 07-November-13			Bond Future	106.06	106.4430	106.0568	106.4430	0.00
06/11/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
06/11/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
06/11/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
06/11/2013	2038 On 07-November-13	109.99	Put	Bond Future	3933	4	4	4	0.00
06/11/2013	2038 On 07-November-13	110.00	Put	Bond Future	3943	4	4	4	0.00
06/11/2013	2038 On 07-November-13	110.01	Put	Bond Future	3953	4	4	4	0.00
06/11/2013	2038 On 06-February-14			Bond Future	106.24	106.6324	106.2411	106.6324	24.00
06/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
06/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
06/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
06/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	759	0	1	0	0.00
06/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	749	0	1	0	0.00
06/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	769	0	1	0	0.00
06/11/2013	2050 On 07-November-13			Bond Future	110.53	110.5246	110.5304	110.5246	0.00
06/11/2013	2050 On 07-November-13	109.99	Call	Bond Future	540	1	1	1	0.00
06/11/2013	2050 On 07-November-13	110.00	Call	Bond Future	530	1	1	1	0.00
06/11/2013	2050 On 07-November-13	110.01	Call	Bond Future	520	1	1	1	0.00
06/11/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
06/11/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00

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06/11/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
06/11/2013	2050 On 06-February-14			Bond Future	110.64	110.6318	110.6377	110.6318	472.00
06/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	638	1	1	1	0.00
06/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	648	1	1	1	0.00
06/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	628	1	1	1	0.00
06/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
06/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
06/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
06/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	AL37 On 07-November-13			Index Future	410.16	410.8340	410.1600	410.8340	0.00
06/11/2013	AL37 On 06-February-14			Index Future	415.56	416.2370	415.5550	416.2370	0.00
06/11/2013	AL37 On 08-May-14			Index Future	421.11	421.8100	421.1130	421.8100	0.00
06/11/2013	AL7T On 07-November-13			Index Future	482.92	484.5970	482.9160	484.5970	0.00
06/11/2013	AL7T On 06-February-14			Index Future	489.27	490.9700	489.2670	490.9700	1.00
06/11/2013	AL7T On 08-May-14			Index Future	495.81	497.5430	495.8110	497.5430	0.00
06/11/2013	ALBI On 07-November-13			Index Future	433.90	434.6450	433.8960	434.6450	228.00
06/11/2013	ALBI On 06-February-14			Index Future	439.60	440.3610	439.6020	440.3610	785.00
06/11/2013	ALBI On 08-May-14			Index Future	445.48	446.2560	445.4820	446.2560	85.00
06/11/2013	ALBI On 07-August-14			Index Future	451.75	452.5270	451.7460	452.5270	0.00
06/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	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
06/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	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
06/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2013	EL28 On 07-November-13			Bond Future	111.16	111.1508	111.1569	111.1508	0.00
06/11/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1157	1	1	1	0.00
06/11/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1167	1	1	1	0.00
06/11/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1147	1	1	1	0.00
06/11/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
06/11/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
06/11/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
06/11/2013	EL28 On 06-February-14			Bond Future	112.63	112.6265	112.6327	112.6265	0.00
06/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	1623	2	2	2	0.00
06/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	1643	2	2	2	0.00
06/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	1633	2	2	2	0.00
06/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
06/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
06/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
06/11/2013	ES33 On 07-November-13			Bond Future	9.62	82.7108	82.5895	82.7108	6,292.00
06/11/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
06/11/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
06/11/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
06/11/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9175	9	9	9	0.00
06/11/2013	ES33 On 07-November-13	8.50	Put	Bond Future	9086	9	9	9	0.00
06/11/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8998	9	9	9	0.00
06/11/2013	ES33 On 06-February-14			Bond Future	9.74	83.7987	83.6757	83.7987	6,292.00
06/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
06/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
06/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
06/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1385	1	1	1	0.00
06/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1310	1	1	1	0.00

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06/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1460	1	1	1	0.00
06/11/2013	ES33 On 08-May-14			Bond Future	9.85	81.1381	81.0123	81.1381	0.00
06/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
06/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
06/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
06/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2239	2	2	2	0.00
06/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2314	2	2	2	0.00
06/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2163	2	2	2	0.00
06/11/2013	GOVI On 07-November-13			GOVI	433.43	434.1700	433.4300	434.1700	38.00
06/11/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
06/11/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
06/11/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
06/11/2013	GOVI On 07-November-13	446.01	Put	GOVI	125800	12	13	12	0.00
06/11/2013	GOVI On 07-November-13	446.00	Put	GOVI	125700	12	13	12	0.00
06/11/2013	GOVI On 07-November-13	445.99	Put	GOVI	125600	12	13	12	0.00
06/11/2013	GOVI On 06-February-14			GOVI	439.13	439.8800	439.1300	439.8800	366.00
06/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
06/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
06/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
06/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	8600	0	1	0	0.00
06/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	8800	0	1	0	0.00
06/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	8700	0	1	0	0.00
06/11/2013	GOVI On 08-May-14			GOVI	445.00	445.7690	445.0030	445.7690	0.00
06/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	29930	4	3	4	0.00
06/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	30030	4	3	4	0.00
06/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	30130	4	3	4	0.00
06/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
06/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
06/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
06/11/2013	GOVI On 07-August-14			GOVI	451.26	452.0320	451.2610	452.0320	0.00
06/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
06/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
06/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
06/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	87290	8	9	8	0.00

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06/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	87490	8	9	8	0.00
06/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	87390	8	9	8	0.00
06/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/11/2013	IGOV On 07-November-13			Index Future	198.02	198.1280	198.0170	198.1280	180.00
06/11/2013	IGOV On 06-February-14			Index Future	200.65	200.7580	200.6460	200.7580	1,333.00
06/11/2013	IGOV On 08-May-14			Index Future	203.35	203.4700	203.3540	203.4700	7.00
06/11/2013	ILBI On 07-November-13			Index Future	536.44	536.5600	536.4400	536.5600	0.00
06/11/2013	ILBI On 06-February-14			Index Future	543.66	543.7860	543.6630	543.7860	186.00
06/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/11/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/11/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/11/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	100.00
06/11/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.16	94.8400	94.8400	94.8400	1,500.00
06/11/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.20	94.8000	94.8000	94.8000	1,000.00
06/11/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.28	94.7000	94.7200	94.7000	0.00
06/11/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.36	94.6300	94.6400	94.6300	400.00
06/11/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.45	94.5500	94.5500	94.5500	0.00
06/11/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.67	94.3500	94.3300	94.3500	2,000.00
06/11/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.03	93.9900	93.9700	93.9900	1,000.00
06/11/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.30	93.7100	93.7000	93.7100	0.00
06/11/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.58	93.4300	93.4200	93.4300	150.00
06/11/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.85	93.1700	93.1500	93.1700	2,100.00
06/11/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.12	92.9000	92.8800	92.9000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2013	R023 On 07-November-13			Bond Future	7.83	101.4522	101.0490	101.4522	10,544.00
06/11/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R023 On 07-November-13	6.50	Put	Bond Future	9120	9	9	9	0.00
06/11/2013	R023 On 07-November-13	6.49	Put	Bond Future	9193	9	9	9	0.00
06/11/2013	R023 On 07-November-13	6.51	Put	Bond Future	9048	9	9	9	0.00
06/11/2013	R023 On 06-February-14			Bond Future	7.93	102.7865	102.3779	102.7865	11,257.00
06/11/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R023 On 06-February-14	7.85	Put	Bond Future	488	0	0	0	0.00
06/11/2013	R023 On 06-February-14	7.86	Put	Bond Future	424	0	0	0	0.00
06/11/2013	R023 On 06-February-14	7.84	Put	Bond Future	551	0	1	0	0.00
06/11/2013	R023 On 08-May-14			Bond Future	8.02	100.2455	99.8301	100.2455	0.00
06/11/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R023 On 08-May-14	7.61	Put	Bond Future	2597	2	3	2	0.00
06/11/2013	R023 On 08-May-14	7.60	Put	Bond Future	2661	2	3	2	0.00
06/11/2013	R023 On 08-May-14	7.59	Put	Bond Future	2725	2	3	2	0.00
06/11/2013	R157 On 07-November-13			Bond Future	6.05	114.9294	114.9370	114.9294	14,406.00
06/11/2013	R157 On 07-November-13	5.60	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R157 On 07-November-13	5.61	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R157 On 07-November-13	5.59	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R157 On 07-November-13	5.60	Put	Bond Future	836	1	1	1	0.00
06/11/2013	R157 On 07-November-13	5.61	Put	Bond Future	817	1	1	1	0.00
06/11/2013	R157 On 07-November-13	5.59	Put	Bond Future	855	1	1	1	0.00
06/11/2013	R157 On 06-February-14			Bond Future	6.18	116.4410	116.4486	116.4410	32,209.00
06/11/2013	R157 On 06-February-14	5.64	Call	Bond Future	151	0	0	0	0.00
06/11/2013	R157 On 06-February-14	5.65	Call	Bond Future	155	0	0	0	0.00
06/11/2013	R157 On 06-February-14	5.66	Call	Bond Future	159	0	0	0	0.00
06/11/2013	R157 On 06-February-14	5.65	Put	Bond Future	1017	1	1	1	0.00
06/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1005	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1029	1	1	1	0.00
06/11/2013	R157 On 08-May-14			Bond Future	6.34	111.1914	111.1976	111.1914	0.00
06/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	100	0	0	0	0.00
06/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	98	0	0	0	0.00
06/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	96	0	0	0	0.00
06/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1654	2	2	2	0.00
06/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1666	2	2	2	0.00
06/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1642	2	2	2	0.00
06/11/2013	R157 On 07-August-14			Bond Future	6.49	112.7558	112.7629	112.7558	0.00
06/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	787	1	1	1	0.00
06/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	793	1	1	1	0.00
06/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	800	1	1	1	0.00
06/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	516	1	1	1	0.00
06/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	511	1	1	1	0.00
06/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	507	1	1	1	0.00
06/11/2013	R157 On 06-November-14			Bond Future	6.84	107.4578	107.4655	107.4578	0.00
06/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	533	1	1	1	0.00
06/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	550	1	1	1	0.00
06/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	542	1	1	1	0.00
06/11/2013	R186 On 07-November-13			Bond Future	8.15	122.9702	122.8179	122.9702	4,810.00
06/11/2013	R186 On 07-November-13	8.14	Call	Bond Future	252	0	0	0	0.00
06/11/2013	R186 On 07-November-13	8.50	Call	Bond Future	3079	3	3	3	0.00
06/11/2013	R186 On 07-November-13	8.75	Call	Bond Future	5215	5	5	5	0.00
06/11/2013	R186 On 07-November-13	8.00	Call	Bond Future	10	0	0	0	1,000.00
06/11/2013	R186 On 07-November-13	8.15	Call	Bond Future	294	1	0	1	0.00
06/11/2013	R186 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	5,290.00
06/11/2013	R186 On 07-November-13	8.16	Call	Bond Future	340	1	0	1	0.00
06/11/2013	R186 On 07-November-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
06/11/2013	R186 On 07-November-13	9.00	Call	Bond Future	7297	7	7	7	0.00
06/11/2013	R186 On 07-November-13	8.25	Call	Bond Future	928	1	1	1	0.00
06/11/2013	R186 On 07-November-13	8.00	Put	Bond Future	1378	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2013	R186 On 07-November-13	8.75	Put	Bond Future	0	0	0	0	1,030.00
06/11/2013	R186 On 07-November-13	8.14	Put	Bond Future	351	0	0	0	0.00
06/11/2013	R186 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	4,000.00
06/11/2013	R186 On 07-November-13	8.25	Put	Bond Future	44	0	0	0	0.00
06/11/2013	R186 On 07-November-13	6.75	Put	Bond Future	13581	13	14	13	0.00
06/11/2013	R186 On 07-November-13	6.50	Put	Bond Future	16228	16	16	16	0.00
06/11/2013	R186 On 07-November-13	8.15	Put	Bond Future	303	0	0	0	0.00
06/11/2013	R186 On 07-November-13	8.16	Put	Bond Future	260	0	0	0	0.00
06/11/2013	R186 On 07-November-13	9.00	Put	Bond Future	0	0	0	0	1,200.00
06/11/2013	R186 On 06-February-14			Bond Future	8.25	119.2980	119.1437	119.2980	55,932.00
06/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1345	2	1	2	0.00
06/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1319	2	1	2	0.00
06/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1371	2	1	2	0.00
06/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	5696	6	6	6	0.00
06/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	5815	6	6	6	0.00
06/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	5749	6	6	6	0.00
06/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1379	1	1	1	250.00
06/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	5882	6	6	6	0.00
06/11/2013	R186 On 08-May-14			Bond Future	8.34	120.8952	120.7373	120.8952	540.00
06/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	886	1	1	1	0.00
06/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	5086	5	5	5	0.00
06/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	900	1	1	1	0.00
06/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	872	1	1	1	0.00
06/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1618	2	2	2	1,933.00
06/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	3747	4	4	4	1,933.00
06/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	12191	12	12	12	0.00
06/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	12274	12	12	12	0.00
06/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	12358	12	12	12	0.00
06/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	9180	9	9	9	0.00
06/11/2013	R186 On 07-August-14			Bond Future	8.43	117.3036	117.1443	117.3036	0.00
06/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	4676	5	5	5	0.00
06/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	4755	5	5	5	0.00
06/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	4716	5	5	5	0.00
06/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	7488	8	7	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
06/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	5800	6	6	6	0.00
06/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	5891	6	6	6	0.00
06/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	5845	6	6	6	0.00
06/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3501	4	4	4	840.00
06/11/2013	R186 On 06-November-14			Bond Future	8.54	118.8742	118.7132	118.8742	0.00
06/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	5025	0	5	0	0.00
06/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	3246	3	3	3	0.00
06/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	3331	3	3	3	0.00
06/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	3161	3	3	3	0.00
06/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
06/11/2013	R197 On 07-November-13			Bond Future	280.86	280.8650	280.8613	280.8650	0.00
06/11/2013	R197 On 07-November-13	279.99	Call	Bond Future	871	1	1	1	0.00
06/11/2013	R197 On 07-November-13	280.01	Call	Bond Future	851	1	1	1	0.00
06/11/2013	R197 On 07-November-13	280.00	Call	Bond Future	861	1	1	1	0.00
06/11/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
06/11/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
06/11/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
06/11/2013	R197 On 06-February-14			Bond Future	278.94	278.9483	278.9446	278.9483	2,049.00
06/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	1065	1	1	1	0.00
06/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	1055	1	1	1	0.00
06/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	1045	1	1	1	0.00
06/11/2013	R201 On 07-November-13			Bond Future	4.79	107.6028	107.6487	107.6028	0.00
06/11/2013	R201 On 07-November-13	4.79	Call	Bond Future	25	0	0	0	0.00
06/11/2013	R201 On 07-November-13	4.81	Call	Bond Future	37	0	0	0	0.00
06/11/2013	R201 On 07-November-13	4.80	Call	Bond Future	31	0	0	0	0.00
06/11/2013	R201 On 07-November-13	4.80	Put	Bond Future	24	0	0	0	0.00
06/11/2013	R201 On 07-November-13	4.81	Put	Bond Future	19	0	0	0	0.00

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06/11/2013	R201 On 07-November-13	4.79	Put	Bond Future	29	0	0	0	0.00
06/11/2013	R201 On 06-February-14			Bond Future	4.64	104.6102	104.6566	104.6102	0.00
06/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	561	1	1	1	0.00
06/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	568	1	1	1	0.00
06/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	575	1	1	1	0.00
06/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	47	0	0	0	0.00
06/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	45	0	0	0	0.00
06/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	48	0	0	0	0.00
06/11/2013	R201 On 08-May-14			Bond Future	4.32	106.0108	106.0563	106.0108	0.00
06/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	387	0	0	0	0.00
06/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	391	0	0	0	0.00
06/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	383	0	0	0	0.00
06/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	126	0	0	0	0.00
06/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	124	0	0	0	0.00
06/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	128	0	0	0	0.00
06/11/2013	R201 On 07-August-14			Bond Future	3.34	103.0918	103.1387	103.0918	0.00
06/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	719	1	1	1	0.00
06/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	726	1	1	1	0.00
06/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	722	1	1	1	0.00
06/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	11	0	0	0	0.00
06/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	10	0	0	0	0.00
06/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	10	0	0	0	0.00
06/11/2013	R202 On 07-November-13			Bond Future	208.93	208.9194	208.9272	208.9194	7,328.00
06/11/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R202 On 07-November-13	209.00	Put	Bond Future	73	0	0	0	0.00
06/11/2013	R202 On 07-November-13	209.01	Put	Bond Future	83	0	0	0	0.00
06/11/2013	R202 On 07-November-13	208.99	Put	Bond Future	63	0	0	0	0.00
06/11/2013	R202 On 06-February-14			Bond Future	208.70	208.6947	208.7021	208.6947	43,449.00
06/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	298	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	308	0	0	0	0.00
06/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	288	0	0	0	0.00
06/11/2013	R203 On 07-November-13			Bond Future	6.74	106.3933	106.3373	106.3933	16,346.00
06/11/2013	R203 On 07-November-13	5.99	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R203 On 07-November-13	6.01	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R203 On 07-November-13	6.00	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R203 On 07-November-13	571.00	Call	Bond Future	104108	104	104	104	0.00
06/11/2013	R203 On 07-November-13	5.71	Call	Bond Future	0	0	0	0	15.00
06/11/2013	R203 On 07-November-13	6.00	Put	Bond Future	2587	3	3	3	0.00
06/11/2013	R203 On 07-November-13	6.01	Put	Bond Future	2551	2	3	2	0.00
06/11/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
06/11/2013	R203 On 07-November-13	5.99	Put	Bond Future	2622	3	3	3	0.00
06/11/2013	R203 On 07-November-13	5.71	Put	Bond Future	3620	4	4	4	0.00
06/11/2013	R203 On 06-February-14			Bond Future	6.86	107.7926	107.7358	107.7926	8,517.00
06/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	195	0	0	0	0.00
06/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	913	1	1	1	13.00
06/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	206	0	0	0	0.00
06/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	113	0	0	0	16.00
06/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	200	0	0	0	0.00
06/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	2550	3	3	3	0.00
06/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3098	3	3	3	0.00
06/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	2522	3	3	3	0.00
06/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	983	1	1	1	0.00
06/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	2494	2	2	2	0.00
06/11/2013	R203 On 08-May-14			Bond Future	6.99	105.0750	105.0160	105.0750	0.00
06/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	201	0	0	0	0.00
06/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	1106	1	1	1	13.00
06/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	194	0	0	0	0.00
06/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	197	0	0	0	0.00
06/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	2036	2	2	2	16.00
06/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4018	4	4	4	0.00
06/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	801	1	1	1	0.00
06/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	3963	4	4	4	0.00
06/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1545	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	3991	4	4	4	0.00
06/11/2013	R203 On 07-August-14			Bond Future	7.10	106.5527	106.4937	106.5527	0.00
06/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1843	2	2	2	0.00
06/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1827	2	2	2	0.00
06/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1811	2	2	2	0.00
06/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	1181	1	1	1	30.00
06/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1273	1	1	1	0.00
06/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1261	1	1	1	0.00
06/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1284	1	1	1	0.00
06/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	1911	2	2	2	0.00
06/11/2013	R203 On 06-November-14			Bond Future	7.27	103.8198	103.7603	103.8198	0.00
06/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	1111	1	1	1	0.00
06/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	1059	1	1	1	0.00
06/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	1085	1	1	1	0.00
06/11/2013	R204 On 07-November-13			Bond Future	7.02	107.4358	107.2765	107.4358	15,000.00
06/11/2013	R204 On 07-November-13	6.31	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R204 On 07-November-13	6.30	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R204 On 07-November-13	7.00	Call	Bond Future	90	0	0	0	0.00
06/11/2013	R204 On 07-November-13	6.29	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R204 On 07-November-13	6.30	Put	Bond Future	3186	3	3	3	0.00
06/11/2013	R204 On 07-November-13	7.00	Put	Bond Future	182	0	0	0	1,270.00
06/11/2013	R204 On 07-November-13	6.31	Put	Bond Future	3141	3	3	3	0.00
06/11/2013	R204 On 07-November-13	6.29	Put	Bond Future	3231	3	3	3	0.00
06/11/2013	R204 On 06-February-14			Bond Future	7.13	104.8187	104.6573	104.8187	28,279.00
06/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	280	0	0	0	0.00
06/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	295	0	0	0	0.00
06/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	287	0	0	0	0.00
06/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	3386	3	3	3	0.00
06/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3315	3	3	3	0.00
06/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	3350	3	3	3	0.00
06/11/2013	R204 On 08-May-14			Bond Future	7.24	106.2221	106.0571	106.2221	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	294	0	0	0	0.00
06/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	288	0	0	0	0.00
06/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	299	0	0	0	0.00
06/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5073	5	5	5	0.00
06/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5145	5	5	5	0.00
06/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5109	5	5	5	0.00
06/11/2013	R204 On 07-August-14			Bond Future	7.35	103.6840	103.5174	103.6840	0.00
06/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2347	2	2	2	0.00
06/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	3039	3	3	3	0.00
06/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2307	2	2	2	0.00
06/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2327	2	2	2	0.00
06/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1442	1	1	1	530.00
06/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	1964	2	2	2	0.00
06/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	1929	2	2	2	0.00
06/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	1946	2	2	2	0.00
06/11/2013	R204 On 06-November-14			Bond Future	7.49	105.0725	104.9041	105.0725	0.00
06/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	1757	0	2	0	0.00
06/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	1728	2	2	2	0.00
06/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
06/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	1692	2	2	2	0.00
06/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	1764	2	2	2	0.00
06/11/2013	R206 On 07-November-13			Bond Future	5.16	102.8159	102.8191	102.8159	0.00
06/11/2013	R206 On 07-November-13	4.31	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R206 On 07-November-13	4.29	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R206 On 07-November-13	4.30	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R206 On 07-November-13	4.29	Put	Bond Future	156	0	0	0	0.00
06/11/2013	R206 On 07-November-13	4.30	Put	Bond Future	155	0	0	0	0.00
06/11/2013	R206 On 07-November-13	4.31	Put	Bond Future	153	0	0	0	0.00
06/11/2013	R207 On 07-November-13			Bond Future	7.36	102.0830	101.8302	102.0830	15,864.00
06/11/2013	R207 On 07-November-13	6.71	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
06/11/2013	R207 On 07-November-13	6.70	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R207 On 07-November-13	6.69	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R207 On 07-November-13	6.70	Put	Bond Future	3264	3	3	3	0.00
06/11/2013	R207 On 07-November-13	6.71	Put	Bond Future	3214	3	3	3	0.00
06/11/2013	R207 On 07-November-13	6.69	Put	Bond Future	3315	3	3	3	0.00
06/11/2013	R207 On 06-February-14			Bond Future	7.46	99.7864	99.5302	99.7864	18,702.00
06/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	315	0	0	0	0.00
06/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	323	0	0	0	0.00
06/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	307	0	0	0	0.00
06/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4217	4	4	4	0.00
06/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4176	4	4	4	0.00
06/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4259	4	4	4	0.00
06/11/2013	R207 On 08-May-14			Bond Future	7.58	101.1225	100.8615	101.1225	0.00
06/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	317	0	0	0	0.00
06/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	322	0	0	0	0.00
06/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	311	0	0	0	0.00
06/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	6765	7	7	7	0.00
06/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	6808	7	7	7	0.00
06/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	6722	7	7	7	0.00
06/11/2013	R207 On 07-August-14			Bond Future	7.69	98.9039	98.6399	98.9039	0.00
06/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2654	3	3	3	0.00
06/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2676	3	3	3	0.00
06/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2697	3	3	3	0.00
06/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2614	3	3	3	0.00
06/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2635	3	3	3	0.00
06/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2592	3	3	3	0.00
06/11/2013	R207 On 06-November-14			Bond Future	7.81	100.2281	99.9610	100.2281	0.00
06/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	1987	2	2	2	0.00
06/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	1944	2	2	2	0.00
06/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	1902	2	2	2	0.00
06/11/2013	R208 On 07-November-13			Bond Future	7.53	96.7066	96.4242	96.7066	4,661.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2013	R208 On 07-November-13	6.80	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R208 On 07-November-13	7.50	Call	Bond Future	96	0	0	0	0.00
06/11/2013	R208 On 07-November-13	6.79	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R208 On 07-November-13	6.81	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R208 On 07-November-13	7.50	Put	Bond Future	265	0	0	0	1,520.00
06/11/2013	R208 On 07-November-13	6.79	Put	Bond Future	4134	4	4	4	0.00
06/11/2013	R208 On 07-November-13	6.81	Put	Bond Future	4019	4	4	4	0.00
06/11/2013	R208 On 07-November-13	6.80	Put	Bond Future	4077	4	4	4	0.00
06/11/2013	R208 On 06-February-14			Bond Future	7.63	97.9785	97.6923	97.9785	10,358.00
06/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	267	0	0	0	0.00
06/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	274	0	0	0	0.00
06/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	282	0	0	0	0.00
06/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	5007	5	5	5	0.00
06/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	5056	5	5	5	0.00
06/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	5105	5	5	5	0.00
06/11/2013	R208 On 08-May-14			Bond Future	7.73	95.8940	95.6027	95.8940	0.00
06/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	268	0	0	0	0.00
06/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	279	0	0	0	0.00
06/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	274	0	0	0	0.00
06/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	7987	8	8	8	0.00
06/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	7886	8	8	8	0.00
06/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	7936	8	8	8	0.00
06/11/2013	R208 On 07-August-14			Bond Future	7.83	97.2426	96.9479	97.2426	0.00
06/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2801	3	3	3	0.00
06/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	4116	4	4	4	0.00
06/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2776	3	3	3	0.00
06/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2826	3	3	3	0.00
06/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	1935	2	2	2	630.00
06/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	2953	3	3	3	0.00
06/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	2928	3	3	3	0.00
06/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	2977	3	3	3	0.00
06/11/2013	R208 On 06-November-14			Bond Future	7.95	95.1491	94.8507	95.1491	0.00
06/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	0	0	0	0	0.00

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06/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	2572	0	3	0	0.00
06/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	2411	2	2	2	0.00
06/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
06/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	2460	2	2	2	0.00
06/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	2362	2	2	2	0.00
06/11/2013	R209 On 07-November-13			Bond Future	8.97	74.8180	74.6878	74.8180	1,738.00
06/11/2013	R209 On 07-November-13	8.65	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R209 On 07-November-13	8.79	Call	Bond Future	7	0	0	0	0.00
06/11/2013	R209 On 07-November-13	9.40	Call	Bond Future	3185	3	3	3	0.00
06/11/2013	R209 On 07-November-13	8.80	Call	Bond Future	9	0	0	0	0.00
06/11/2013	R209 On 07-November-13	9.25	Call	Bond Future	2109	2	2	2	0.00
06/11/2013	R209 On 07-November-13	8.81	Call	Bond Future	12	0	0	0	0.00
06/11/2013	R209 On 07-November-13	9.50	Call	Bond Future	3888	4	4	4	0.00
06/11/2013	R209 On 07-November-13	9.70	Call	Bond Future	5261	5	5	5	0.00
06/11/2013	R209 On 07-November-13	8.79	Put	Bond Future	1362	1	1	1	0.00
06/11/2013	R209 On 07-November-13	9.40	Put	Bond Future	0	0	0	0	5,000.00
06/11/2013	R209 On 07-November-13	8.65	Put	Bond Future	2462	2	2	2	4,700.00
06/11/2013	R209 On 07-November-13	8.81	Put	Bond Future	1212	1	1	1	0.00
06/11/2013	R209 On 07-November-13	9.25	Put	Bond Future	0	0	0	0	1,000.00
06/11/2013	R209 On 07-November-13	9.70	Put	Bond Future	0	0	0	0	1,520.00
06/11/2013	R209 On 07-November-13	8.80	Put	Bond Future	1287	1	1	1	0.00
06/11/2013	R209 On 07-November-13	9.50	Put	Bond Future	0	0	0	0	980.00
06/11/2013	R209 On 06-February-14			Bond Future	9.06	75.8021	75.6701	75.8021	19,773.00
06/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1482	2	1	2	0.00
06/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1529	2	2	2	0.00
06/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1505	2	2	2	0.00
06/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	5498	6	5	6	0.00
06/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	5440	5	5	5	0.00
06/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	5383	5	5	5	0.00
06/11/2013	R209 On 08-May-14			Bond Future	9.15	73.6722	73.5374	73.6722	0.00
06/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	919	1	1	1	0.00
06/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	905	1	1	1	0.00
06/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	892	1	1	1	0.00

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06/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	11489	11	11	11	0.00
06/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	11567	12	12	12	0.00
06/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	11412	11	11	11	0.00
06/11/2013	R209 On 07-August-14			Bond Future	9.23	74.7084	74.5723	74.7084	0.00
06/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4399	5	4	5	0.00
06/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4432	5	4	5	0.00
06/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4366	5	4	5	0.00
06/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5680	6	6	6	0.00
06/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5763	6	6	6	0.00
06/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5721	6	6	6	0.00
06/11/2013	R209 On 06-November-14			Bond Future	9.33	72.5645	72.4268	72.5645	0.00
06/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	2452	2	2	2	0.00
06/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	2302	2	2	2	0.00
06/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	2377	2	2	2	0.00
06/11/2013	R210 On 07-November-13			Bond Future	158.66	159.0425	158.6637	159.0425	1,319.00
06/11/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R210 On 07-November-13	160.01	Put	Bond Future	1346	1	1	1	0.00
06/11/2013	R210 On 07-November-13	160.00	Put	Bond Future	1336	1	1	1	0.00
06/11/2013	R210 On 07-November-13	159.99	Put	Bond Future	1326	1	1	1	0.00
06/11/2013	R210 On 06-February-14			Bond Future	160.77	161.1541	160.7701	161.1541	1,319.00
06/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	720	0	1	0	0.00
06/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	730	0	1	0	0.00
06/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	740	0	1	0	0.00
06/11/2013	R211 On 07-November-13			Bond Future	128.85	128.7891	128.8533	128.7891	522.00
06/11/2013	R211 On 07-November-13	130.00	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
06/11/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R211 On 07-November-13	130.00	Put	Bond Future	1147	1	1	1	0.00
06/11/2013	R211 On 07-November-13	130.01	Put	Bond Future	1157	1	1	1	0.00
06/11/2013	R211 On 07-November-13	129.99	Put	Bond Future	1137	1	1	1	0.00
06/11/2013	R211 On 06-February-14			Bond Future	129.05	128.9888	129.0539	128.9888	522.00
06/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	44	0	0	0	0.00
06/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	54	0	0	0	0.00
06/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	64	0	0	0	0.00
06/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
06/11/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
06/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
06/11/2013	R212 On 07-November-13			Bond Future	131.58	131.7299	131.5817	131.7299	118.00
06/11/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R212 On 07-November-13	133.00	Put	Bond Future	1418	1	1	1	0.00
06/11/2013	R212 On 07-November-13	133.01	Put	Bond Future	1428	1	1	1	0.00
06/11/2013	R212 On 07-November-13	132.99	Put	Bond Future	1408	1	1	1	0.00
06/11/2013	R212 On 06-February-14			Bond Future	131.67	131.8212	131.6710	131.8212	21,791.00
06/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1319	1	1	1	0.00
06/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1339	1	1	1	0.00
06/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1329	1	1	1	0.00
06/11/2013	R213 On 07-November-13			Bond Future	8.80	85.6342	85.5420	85.6342	3,071.00
06/11/2013	R213 On 07-November-13	8.61	Call	Bond Future	5	0	0	0	0.00
06/11/2013	R213 On 07-November-13	8.60	Call	Bond Future	4	0	0	0	0.00
06/11/2013	R213 On 07-November-13	8.59	Call	Bond Future	3	0	0	0	0.00
06/11/2013	R213 On 07-November-13	8.60	Put	Bond Future	1586	2	2	2	0.00
06/11/2013	R213 On 07-November-13	8.61	Put	Bond Future	1508	1	2	1	0.00
06/11/2013	R213 On 07-November-13	8.59	Put	Bond Future	1665	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2013	R213 On 06-February-14			Bond Future	8.90	86.7605	86.6670	86.7605	17,186.00
06/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	1272	1	1	1	0.00
06/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	1293	2	1	2	0.00
06/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	1315	2	1	2	0.00
06/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	6044	6	6	6	0.00
06/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	5983	6	6	6	0.00
06/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	6105	6	6	6	0.00
06/11/2013	R213 On 08-May-14			Bond Future	8.99	84.3840	84.2882	84.3840	0.00
06/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	880	1	1	1	0.00
06/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	905	1	1	1	0.00
06/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	892	1	1	1	0.00
06/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	11907	12	12	12	0.00
06/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	11984	12	12	12	0.00
06/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	11830	12	12	12	0.00
06/11/2013	R213 On 07-August-14			Bond Future	9.08	85.5707	85.4741	85.5707	0.00
06/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	4312	5	4	5	0.00
06/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4378	5	4	5	0.00
06/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	4345	5	4	5	0.00
06/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	6041	6	6	6	0.00
06/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	6084	6	6	6	0.00
06/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	6128	6	6	6	0.00
06/11/2013	R213 On 06-November-14			Bond Future	9.19	83.1791	83.0815	83.1791	0.00
06/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	2484	2	2	2	0.00
06/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	2408	2	2	2	0.00
06/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	2559	2	3	2	0.00
06/11/2013	R214 On 07-November-13			Bond Future	9.12	75.2863	75.1142	75.2863	577.00
06/11/2013	R214 On 07-November-13	7.81	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R214 On 07-November-13	7.80	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R214 On 07-November-13	7.79	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R214 On 07-November-13	7.79	Put	Bond Future	11678	12	12	12	0.00
06/11/2013	R214 On 07-November-13	7.80	Put	Bond Future	11579	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2013	R214 On 07-November-13	7.81	Put	Bond Future	11480	11	11	11	0.00
06/11/2013	R214 On 06-February-14			Bond Future	9.21	76.2764	76.1021	76.2764	2,927.00
06/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2423	3	2	3	0.00
06/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2487	3	2	3	0.00
06/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2455	3	2	3	0.00
06/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	4082	4	4	4	0.00
06/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	4129	4	4	4	0.00
06/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	4035	4	4	4	0.00
06/11/2013	R214 On 08-May-14			Bond Future	9.30	74.0123	73.8346	74.0123	0.00
06/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3336	4	3	4	0.00
06/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3368	4	3	4	0.00
06/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3304	4	3	4	0.00
06/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5591	6	6	6	0.00
06/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5638	6	6	6	0.00
06/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5686	6	6	6	0.00
06/11/2013	R248 On 07-November-13			Bond Future	9.18	97.3313	97.2622	97.3313	9,178.00
06/11/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R248 On 07-November-13	7.85	Put	Bond Future	15130	15	15	15	0.00
06/11/2013	R248 On 07-November-13	7.86	Put	Bond Future	15001	15	15	15	0.00
06/11/2013	R248 On 07-November-13	7.84	Put	Bond Future	15259	15	15	15	0.00
06/11/2013	R248 On 06-February-14			Bond Future	9.28	98.6114	98.5414	98.6114	10,220.00
06/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	1855	2	2	2	0.00
06/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	1754	2	2	2	0.00
06/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	1653	2	2	2	0.00
06/11/2013	R248 On 08-May-14			Bond Future	9.37	95.5091	95.4367	95.5091	0.00
06/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
06/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	3151	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
06/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	3049	3	3	3	0.00
06/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	3253	3	3	3	0.00