



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 07/02/2013 To: 07/02/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	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
07/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	2025 On 07-February-13			Bond Future	113.03	113.0347	113.0338	113.0347	0.00
07/02/2013	2025 On 07-February-13	110.99	Call	Bond Future	2044	2	2	2	0.00
07/02/2013	2025 On 07-February-13	111.00	Call	Bond Future	2034	2	2	2	0.00
07/02/2013	2025 On 07-February-13	111.01	Call	Bond Future	2024	2	2	2	0.00
07/02/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
07/02/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
07/02/2013	2025 On 02-May-13			Bond Future	114.42	114.4072	114.4173	114.4072	0.00
07/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	1004	1	1	1	0.00
07/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
07/02/2013	2038 On 07-February-13			Bond Future	111.40	111.4131	111.4025	111.4131	0.00
07/02/2013	2038 On 07-February-13	105.99	Call	Bond Future	5413	5	5	5	0.00
07/02/2013	2038 On 07-February-13	106.01	Call	Bond Future	5393	5	5	5	0.00
07/02/2013	2038 On 07-February-13	106.00	Call	Bond Future	5403	5	5	5	0.00
07/02/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
07/02/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
07/02/2013	2038 On 02-May-13			Bond Future	112.77	112.7657	112.7659	112.7657	0.00
07/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	1161	1	1	1	0.00
07/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
07/02/2013	2050 On 07-February-13			Bond Future	118.22	118.2260	118.2153	118.2260	0.00
07/02/2013	2050 On 07-February-13	112.99	Call	Bond Future	5225	5	5	5	0.00
07/02/2013	2050 On 07-February-13	113.00	Call	Bond Future	5215	5	5	5	0.00
07/02/2013	2050 On 07-February-13	113.01	Call	Bond Future	5205	5	5	5	0.00
07/02/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
07/02/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
07/02/2013	2050 On 02-May-13			Bond Future	119.66	119.6617	119.6623	119.6617	122.00
07/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2065	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
07/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
07/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	AL7T On 07-February-13			Index Future	489.53	489.1540	489.5330	489.1540	0.00
07/02/2013	AL7T On 02-May-13			Index Future	495.23	495.0370	495.2290	495.0370	12.00
07/02/2013	AL7T On 01-August-13			Index Future	501.72	501.5260	501.7210	501.5260	0.00
07/02/2013	AL7T On 07-November-13			Index Future	508.84	508.6370	508.8350	508.6370	0.00
07/02/2013	ALBI On 07-February-13			Index Future	436.06	435.5630	436.0600	435.5630	0.00
07/02/2013	ALBI On 02-May-13			Index Future	440.85	440.8010	440.8540	440.8010	913.00
07/02/2013	ALBI On 01-August-13			Index Future	446.63	446.5790	446.6330	446.5790	79.00
07/02/2013	ALBI On 07-November-13			Index Future	452.97	452.9110	452.9660	452.9110	80.00
07/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C186 On 21-December-26			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
07/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2013	EL28 On 07-February-13			Bond Future	118.09	113.6322	118.0923	113.6322	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
07/02/2013	EL28 On 07-February-13	113.01	Call	Bond Future	5082	1	5	1	0.00
07/02/2013	EL28 On 07-February-13	113.00	Call	Bond Future	5092	1	5	1	0.00
07/02/2013	EL28 On 07-February-13	112.99	Call	Bond Future	5102	1	5	1	0.00
07/02/2013	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
07/02/2013	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
07/02/2013	EL28 On 02-May-13			Bond Future	113.66	113.6623	113.6628	113.6623	0.00
07/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	347	0	0	0	0.00
07/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
07/02/2013	ES33 On 07-February-13			Bond Future	8.75	90.9948	91.3041	90.9948	0.00
07/02/2013	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
07/02/2013	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
07/02/2013	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
07/02/2013	ES33 On 07-February-13	8.55	Put	Bond Future	1703	2	2	2	0.00
07/02/2013	ES33 On 07-February-13	8.56	Put	Bond Future	1615	2	2	2	0.00
07/02/2013	ES33 On 07-February-13	8.54	Put	Bond Future	1792	2	2	2	0.00
07/02/2013	ES33 On 02-May-13			Bond Future	8.85	88.3107	88.4497	88.3107	3,363.00
07/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79269	79	79	79	0.00
07/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
07/02/2013	ES33 On 01-August-13			Bond Future	8.94	89.4683	89.6090	89.4683	0.00
07/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	517	0	1	0	0.00
07/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78558	78	79	78	0.00
07/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
07/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	GOVI On 07-February-13			GOVI	436.02	435.5310	436.0150	435.5310	0.00
07/02/2013	GOVI On 07-February-13	432.99	Call	GOVI	30250	3	3	3	0.00
07/02/2013	GOVI On 07-February-13	433.00	Call	GOVI	30150	3	3	3	0.00
07/02/2013	GOVI On 07-February-13	433.01	Call	GOVI	30050	3	3	3	0.00
07/02/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
07/02/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
07/02/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
07/02/2013	GOVI On 02-May-13			GOVI	440.80	440.7690	440.7960	440.7690	91.00
07/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	78060	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
07/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	77860	8	8	8	0.00
07/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	77960	8	8	8	0.00
07/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
07/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
07/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
07/02/2013	GOVI On 01-August-13			GOVI	446.58	446.5460	446.5750	446.5460	280.00
07/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	5850	1	1	1	0.00
07/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	5750	1	1	1	0.00
07/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	5650	1	1	1	0.00
07/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
07/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
07/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
07/02/2013	GOVI On 07-November-13			GOVI	452.91	452.8770	452.9060	452.8770	0.00
07/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	69160	7	7	7	0.00
07/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	69060	7	7	7	0.00
07/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	68960	7	7	7	0.00
07/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
07/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
07/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
07/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/02/2013	IGOV On 07-February-13			Index Future	198.39	198.3980	198.3940	198.3980	0.00
07/02/2013	IGOV On 02-May-13			Index Future	200.61	200.8070	200.6140	200.8070	459.00
07/02/2013	IGOV On 01-August-13			Index Future	203.27	203.4640	203.2690	203.4640	147.00
07/02/2013	IGOV On 07-November-13			Index Future	206.18	206.3740	206.1770	206.3740	7.00
07/02/2013	ILBI On 07-February-13			Index Future	537.00	537.2870	537.0010	537.2870	0.00
07/02/2013	ILBI On 02-May-13			Index Future	543.55	543.8400	543.5510	543.8400	183.00
07/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	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
07/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/02/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	0.00
07/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.07	94.9300	94.9300	94.9300	1,000.00
07/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.05	94.9500	94.9500	94.9500	0.00
07/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.03	94.9600	94.9700	94.9600	0.00
07/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.02	94.9600	94.9800	94.9600	500.00
07/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.01	94.9700	94.9900	94.9700	0.00
07/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.02	94.9700	94.9800	94.9700	2,200.00
07/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.06	94.9200	94.9400	94.9200	2,000.00
07/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.17	94.8100	94.8300	94.8100	400.00
07/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.29	94.6900	94.7100	94.6900	800.00
07/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.44	94.5500	94.5600	94.5500	0.00
07/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.58	94.4000	94.4200	94.4000	0.00
07/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
07/02/2013	R023 On 07-February-13			Bond Future	6.75	110.6566	110.7745	110.6566	0.00
07/02/2013	R023 On 07-February-13	7.04	Call	Bond Future	2196	2	2	2	0.00
07/02/2013	R023 On 07-February-13	7.06	Call	Bond Future	2343	2	2	2	0.00
07/02/2013	R023 On 07-February-13	7.05	Call	Bond Future	2269	2	2	2	0.00
07/02/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R023 On 02-May-13			Bond Future	6.79	108.0747	108.1938	108.0747	3,490.00
07/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	1878	2	2	2	0.00
07/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	1950	2	2	2	0.00
07/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	1806	2	2	2	0.00
07/02/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R023 On 01-August-13			Bond Future	6.85	109.4913	109.6121	109.4913	0.00

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07/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	3142	3	3	3	0.00
07/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	3281	3	3	3	0.00
07/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	3212	3	3	3	0.00
07/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R157 On 07-February-13			Bond Future	5.30	125.1400	125.1540	125.1400	0.00
07/02/2013	R157 On 07-February-13	6.28	Call	Bond Future	2588	3	3	3	0.00
07/02/2013	R157 On 07-February-13	6.50	Call	Bond Future	3159	3	3	3	0.00
07/02/2013	R157 On 07-February-13	6.70	Call	Bond Future	3675	4	4	4	0.00
07/02/2013	R157 On 07-February-13	6.75	Call	Bond Future	3803	4	4	4	0.00
07/02/2013	R157 On 07-February-13	6.80	Call	Bond Future	3932	4	4	4	0.00
07/02/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R157 On 02-May-13			Bond Future	5.31	119.8438	119.8307	119.8438	19,451.00
07/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	444	0	0	0	0.00
07/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	458	0	0	0	0.00
07/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	431	0	0	0	0.00
07/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	369	0	0	0	0.00
07/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	346	0	0	0	0.00
07/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	357	0	0	0	0.00
07/02/2013	R157 On 01-August-13			Bond Future	5.31	121.4146	121.4014	121.4146	0.00
07/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	91946	92	92	92	0.00
07/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R157 On 07-November-13			Bond Future	5.31	116.3288	116.3154	116.3288	0.00
07/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	931	1	1	1	0.00
07/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	906	1	1	1	0.00
07/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	919	1	1	1	0.00
07/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	376	0	0	0	0.00
07/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	383	0	0	0	0.00
07/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	370	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
07/02/2013	R186 On 07-February-13			Bond Future	7.29	128.9504	129.2137	128.9504	0.00
07/02/2013	R186 On 07-February-13	7.00	Call	Bond Future	0	0	0	0	0.00
07/02/2013	R186 On 07-February-13	7.25	Call	Bond Future	0	0	0	0	0.00
07/02/2013	R186 On 07-February-13	7.29	Call	Bond Future	0	0	0	0	0.00
07/02/2013	R186 On 07-February-13	7.75	Call	Bond Future	4596	4	5	4	0.00
07/02/2013	R186 On 07-February-13	8.00	Call	Bond Future	6997	7	7	7	0.00
07/02/2013	R186 On 07-February-13	8.45	Call	Bond Future	11154	11	11	11	0.00
07/02/2013	R186 On 07-February-13	8.47	Call	Bond Future	11334	11	11	11	0.00
07/02/2013	R186 On 07-February-13	7.50	Call	Bond Future	2128	2	2	2	0.00
07/02/2013	R186 On 07-February-13	8.50	Call	Bond Future	11604	11	12	11	0.00
07/02/2013	R186 On 07-February-13	8.32	Call	Bond Future	9975	10	10	10	0.00
07/02/2013	R186 On 07-February-13	8.55	Call	Bond Future	12051	12	12	12	0.00
07/02/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R186 On 07-February-13	8.32	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R186 On 07-February-13	7.50	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R186 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R186 On 07-February-13	7.75	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R186 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R186 On 07-February-13	7.25	Put	Bond Future	411	1	0	1	0.00
07/02/2013	R186 On 07-February-13	7.00	Put	Bond Future	3022	3	3	3	0.00
07/02/2013	R186 On 02-May-13			Bond Future	7.37	130.5012	130.5602	130.5012	67,326.00
07/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5118	5	5	5	0.00
07/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	2971	3	3	3	0.00
07/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	3022	3	3	3	0.00
07/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	3074	3	3	3	0.00
07/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	743	1	1	1	350.00
07/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	7187	7	7	7	0.00
07/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	2673	3	3	3	0.00
07/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2721	3	3	3	150.00
07/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2770	3	3	3	0.00
07/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	1381	1	1	1	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2013	R186 On 01-August-13			Bond Future	7.44	126.9269	126.9868	126.9269	0.00
07/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	117714	118	118	118	0.00
07/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3343	3	3	3	4,000.00
07/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	5193	5	5	5	0.00
07/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R186 On 07-November-13			Bond Future	7.51	128.7260	128.7868	128.7260	480.00
07/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	8850	9	9	9	0.00
07/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	8911	9	9	9	0.00
07/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	8972	9	9	9	0.00
07/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	12731	13	13	13	0.00
07/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1547	2	2	2	130.00
07/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2922	3	3	3	0.00
07/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2951	3	3	3	0.00
07/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	2981	3	3	3	0.00
07/02/2013	R189 On 07-February-13			Bond Future	217.02	217.0431	217.0249	217.0431	0.00
07/02/2013	R189 On 07-February-13	212.99	Call	Bond Future	4035	4	4	4	0.00
07/02/2013	R189 On 07-February-13	213.01	Call	Bond Future	4015	4	4	4	0.00
07/02/2013	R189 On 07-February-13	213.00	Call	Bond Future	4025	4	4	4	0.00
07/02/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R197 On 07-February-13			Bond Future	285.66	285.6969	285.6632	285.6969	0.00
07/02/2013	R197 On 07-February-13	278.99	Call	Bond Future	6673	7	7	7	0.00
07/02/2013	R197 On 07-February-13	279.00	Call	Bond Future	6663	7	7	7	0.00
07/02/2013	R197 On 07-February-13	279.01	Call	Bond Future	6653	7	7	7	0.00
07/02/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R197 On 02-May-13			Bond Future	289.16	289.1659	289.1595	289.1659	2,633.00
07/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	6770	7	7	7	0.00
07/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	6750	7	7	7	0.00
07/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	6760	7	7	7	0.00
07/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R201 On 07-February-13			Bond Future	5.12	107.6074	107.6164	107.6074	0.00
07/02/2013	R201 On 07-February-13	4.98	Call	Bond Future	0	0	0	0	0.00
07/02/2013	R201 On 07-February-13	5.60	Call	Bond Future	879	1	1	1	0.00
07/02/2013	R201 On 07-February-13	6.20	Call	Bond Future	1953	2	2	2	0.00
07/02/2013	R201 On 07-February-13	6.25	Call	Bond Future	2042	2	2	2	0.00
07/02/2013	R201 On 07-February-13	6.30	Call	Bond Future	2131	2	2	2	0.00
07/02/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R201 On 07-February-13	4.98	Put	Bond Future	246	0	0	0	0.00
07/02/2013	R201 On 02-May-13			Bond Future	5.11	108.9016	108.8920	108.9016	4.00
07/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
07/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
07/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
07/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1724	2	2	2	0.00
07/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1691	2	2	2	0.00
07/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1707	2	2	2	0.00
07/02/2013	R201 On 01-August-13			Bond Future	5.07	105.9250	105.9154	105.9250	0.00
07/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68670	69	69	69	0.00
07/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R201 On 07-November-13			Bond Future	5.00	107.4264	107.4167	107.4264	0.00
07/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	210	0	0	0	0.00
07/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	214	0	0	0	0.00
07/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	205	0	0	0	0.00
07/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	441	0	0	0	0.00
07/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	428	0	0	0	0.00
07/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	435	0	0	0	0.00
07/02/2013	R202 On 07-February-13			Bond Future	211.40	211.4236	211.4035	211.4236	0.00
07/02/2013	R202 On 07-February-13	204.99	Call	Bond Future	6414	6	6	6	0.00
07/02/2013	R202 On 07-February-13	205.01	Call	Bond Future	6394	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
07/02/2013	R202 On 07-February-13	205.00	Call	Bond Future	6404	6	6	6	0.00
07/02/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R202 On 02-May-13			Bond Future	213.82	213.9906	213.8244	213.9906	49,442.00
07/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	2784	3	3	3	0.00
07/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	2774	3	3	3	0.00
07/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	2764	3	3	3	0.00
07/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R203 On 07-February-13			Bond Future	5.72	113.4878	113.4896	113.4878	0.00
07/02/2013	R203 On 07-February-13	5.54	Call	Bond Future	0	0	0	0	0.00
07/02/2013	R203 On 07-February-13	6.11	Call	Bond Future	1633	2	2	2	0.00
07/02/2013	R203 On 07-February-13	6.45	Call	Bond Future	3032	3	3	3	0.00
07/02/2013	R203 On 07-February-13	6.55	Call	Bond Future	3440	3	3	3	0.00
07/02/2013	R203 On 07-February-13	6.65	Call	Bond Future	3845	4	4	4	0.00
07/02/2013	R203 On 07-February-13	6.94	Call	Bond Future	5010	5	5	5	0.00
07/02/2013	R203 On 07-February-13	7.15	Call	Bond Future	5844	6	6	6	0.00
07/02/2013	R203 On 07-February-13	6.50	Call	Bond Future	3236	3	3	3	0.00
07/02/2013	R203 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R203 On 07-February-13	6.55	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R203 On 07-February-13	6.45	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R203 On 07-February-13	6.11	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R203 On 07-February-13	5.54	Put	Bond Future	764	1	1	1	0.00
07/02/2013	R203 On 02-May-13			Bond Future	5.77	110.6963	110.6125	110.6963	10,716.00
07/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	1128	1	1	1	0.00
07/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	1104	1	1	1	0.00
07/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1152	1	1	1	0.00
07/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	588	1	1	1	0.00
07/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	619	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
07/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	603	1	1	1	0.00
07/02/2013	R203 On 01-August-13			Bond Future	5.80	112.1473	112.0625	112.1473	0.00
07/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98849	99	99	99	0.00
07/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R203 On 07-November-13			Bond Future	5.84	109.5773	109.4913	109.5773	0.00
07/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107262	107	107	107	0.00
07/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1683	2	2	2	0.00
07/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1703	2	2	2	0.00
07/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1724	2	2	2	0.00
07/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1163	1	1	1	15.00
07/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1629	2	2	2	0.00
07/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1121	1	1	1	0.00
07/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1136	1	1	1	0.00
07/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1151	1	1	1	0.00
07/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R204 On 07-February-13			Bond Future	5.98	111.0054	111.0337	111.0054	0.00
07/02/2013	R204 On 07-February-13	7.29	Call	Bond Future	6549	7	7	7	0.00
07/02/2013	R204 On 07-February-13	7.45	Call	Bond Future	7312	7	7	7	0.00
07/02/2013	R204 On 07-February-13	7.95	Call	Bond Future	9654	10	10	10	0.00
07/02/2013	R204 On 07-February-13	8.05	Call	Bond Future	10115	10	10	10	0.00
07/02/2013	R204 On 07-February-13	8.00	Call	Bond Future	9885	10	10	10	0.00
07/02/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R204 On 02-May-13			Bond Future	6.03	112.3404	112.2643	112.3404	6,807.00
07/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1937	2	2	2	0.00
07/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1971	2	2	2	0.00
07/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1904	2	2	2	0.00
07/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	635	1	1	1	0.00
07/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	604	1	1	1	0.00
07/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	619	1	1	1	0.00
07/02/2013	R204 On 01-August-13			Bond Future	6.07	109.7864	109.7093	109.7864	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
07/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100826	101	101	101	0.00
07/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R204 On 07-November-13			Bond Future	6.12	111.3425	111.2645	111.3425	0.00
07/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2452	3	2	3	0.00
07/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2478	3	2	3	0.00
07/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4587	5	5	5	0.00
07/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2426	2	2	2	0.00
07/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1669	2	2	2	0.00
07/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	691	1	1	1	180.00
07/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1631	2	2	2	0.00
07/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1650	2	2	2	0.00
07/02/2013	R206 On 07-February-13			Bond Future	5.13	102.6879	102.6879	102.6879	0.00
07/02/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
07/02/2013	R206 On 07-February-13	5.00	Call	Bond Future	0	0	0	0	0.00
07/02/2013	R206 On 07-February-13	5.95	Call	Bond Future	743	1	1	1	0.00
07/02/2013	R206 On 07-February-13	6.05	Call	Bond Future	833	1	1	1	0.00
07/02/2013	R206 On 07-February-13	6.00	Call	Bond Future	788	1	1	1	0.00
07/02/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R206 On 07-February-13	5.00	Put	Bond Future	113	0	0	0	0.00
07/02/2013	R206 On 07-February-13	4.76	Put	Bond Future	331	0	0	0	0.00
07/02/2013	R206 On 02-May-13			Bond Future	5.11	103.9228	103.9135	103.9228	23.00
07/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
07/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
07/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
07/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1182	1	1	1	0.00
07/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1168	1	1	1	0.00
07/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1175	1	1	1	0.00
07/02/2013	R206 On 01-August-13			Bond Future	4.96	101.5232	101.5138	101.5232	0.00
07/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30516	31	31	31	0.00
07/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R206 On 07-November-13			Bond Future	4.42	102.9621	102.9527	102.9621	0.00
07/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	36	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
07/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	36	0	0	0	0.00
07/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	37	0	0	0	0.00
07/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	56	0	0	0	0.00
07/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	58	0	0	0	0.00
07/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	57	0	0	0	0.00
07/02/2013	R207 On 07-February-13			Bond Future	6.27	105.9288	105.9894	105.9288	0.00
07/02/2013	R207 On 07-February-13	7.66	Call	Bond Future	7609	8	8	8	0.00
07/02/2013	R207 On 07-February-13	7.80	Call	Bond Future	8337	8	8	8	0.00
07/02/2013	R207 On 07-February-13	8.20	Call	Bond Future	10381	10	10	10	0.00
07/02/2013	R207 On 07-February-13	8.25	Call	Bond Future	10633	11	11	11	0.00
07/02/2013	R207 On 07-February-13	8.30	Call	Bond Future	10884	11	11	11	0.00
07/02/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R207 On 02-May-13			Bond Future	6.33	107.2028	107.2059	107.2028	5,051.00
07/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1758	2	2	2	0.00
07/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1790	2	2	2	0.00
07/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1726	2	2	2	0.00
07/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	1097	1	1	1	0.00
07/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	1051	1	1	1	0.00
07/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	1074	1	1	1	0.00
07/02/2013	R207 On 01-August-13			Bond Future	6.38	104.9715	104.9747	104.9715	0.00
07/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97404	97	97	97	0.00
07/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R207 On 07-November-13			Bond Future	6.43	106.4594	106.4627	106.4594	0.00
07/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3208	3	3	3	0.00
07/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3239	3	3	3	0.00
07/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3178	3	3	3	0.00
07/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1860	2	2	2	0.00
07/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1820	2	2	2	0.00
07/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1840	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
07/02/2013	R208 On 07-February-13			Bond Future	6.41	104.5545	104.6215	104.5545	0.00
07/02/2013	R208 On 07-February-13	8.00	Call	Bond Future	9498	9	9	9	0.00
07/02/2013	R208 On 07-February-13	8.05	Call	Bond Future	9778	10	10	10	0.00
07/02/2013	R208 On 07-February-13	8.83	Call	Bond Future	14019	14	14	14	0.00
07/02/2013	R208 On 07-February-13	6.00	Call	Bond Future	0	0	0	0	0.00
07/02/2013	R208 On 07-February-13	7.78	Call	Bond Future	8251	8	8	8	0.00
07/02/2013	R208 On 07-February-13	7.95	Call	Bond Future	9216	9	9	9	0.00
07/02/2013	R208 On 07-February-13	7.85	Call	Bond Future	8650	9	9	9	0.00
07/02/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R208 On 07-February-13	6.00	Put	Bond Future	2642	3	3	3	0.00
07/02/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R208 On 02-May-13			Bond Future	6.46	102.4191	102.4225	102.4191	15,418.00
07/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2250	2	2	2	0.00
07/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2213	2	2	2	0.00
07/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2175	2	2	2	0.00
07/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	1094	1	1	1	0.00
07/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	1070	1	1	1	0.00
07/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	1047	1	1	1	0.00
07/02/2013	R208 On 01-August-13			Bond Future	6.51	103.7615	103.7650	103.7615	0.00
07/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94721	95	95	95	0.00
07/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R208 On 07-November-13			Bond Future	6.57	101.8364	101.8400	101.8364	0.00
07/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3673	4	4	4	0.00
07/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6307	6	6	6	0.00
07/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3607	4	4	4	0.00
07/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3640	4	4	4	0.00
07/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2301	2	2	2	0.00
07/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2325	2	2	2	0.00
07/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	1060	1	1	1	230.00
07/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2277	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
07/02/2013	R209 On 07-February-13			Bond Future	8.18	82.2254	82.4493	82.2254	0.00
07/02/2013	R209 On 07-February-13	8.63	Call	Bond Future	3815	4	4	4	0.00
07/02/2013	R209 On 07-February-13	8.83	Call	Bond Future	5403	5	5	5	0.00
07/02/2013	R209 On 07-February-13	8.95	Call	Bond Future	6330	6	6	6	0.00
07/02/2013	R209 On 07-February-13	9.06	Call	Bond Future	7165	7	7	7	0.00
07/02/2013	R209 On 07-February-13	9.10	Call	Bond Future	7465	7	7	7	0.00
07/02/2013	R209 On 07-February-13	9.05	Call	Bond Future	7090	7	7	7	0.00
07/02/2013	R209 On 07-February-13	9.00	Call	Bond Future	6712	6	7	6	0.00
07/02/2013	R209 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R209 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R209 On 07-February-13	9.10	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R209 On 07-February-13	9.06	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R209 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R209 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R209 On 07-February-13	8.63	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R209 On 02-May-13			Bond Future	8.26	80.0727	80.1233	80.0727	8,814.00
07/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1619	2	2	2	0.00
07/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1587	2	2	2	0.00
07/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1555	2	2	2	0.00
07/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3898	4	4	4	0.00
07/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	3840	4	4	4	0.00
07/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3783	4	4	4	0.00
07/02/2013	R209 On 01-August-13			Bond Future	8.33	81.1223	81.1735	81.1223	0.00
07/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	71224	71	71	71	0.00
07/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R209 On 07-November-13			Bond Future	8.40	79.1277	79.1797	79.1277	0.00
07/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	6987	7	7	7	0.00
07/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	10388	10	10	10	0.00
07/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	6894	7	7	7	0.00
07/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	6940	7	7	7	0.00
07/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3726	4	4	4	0.00
07/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3758	4	4	4	0.00
07/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	2009	2	2	2	180.00
07/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3695	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
07/02/2013	R210 On 07-February-13			Bond Future	164.86	164.8802	164.8627	164.8802	0.00
07/02/2013	R210 On 07-February-13	156.99	Call	Bond Future	7873	8	8	8	0.00
07/02/2013	R210 On 07-February-13	157.01	Call	Bond Future	7853	8	8	8	0.00
07/02/2013	R210 On 07-February-13	157.00	Call	Bond Future	7863	8	8	8	0.00
07/02/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R210 On 02-May-13			Bond Future	164.29	165.0251	164.2883	165.0251	1,244.00
07/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3148	4	3	4	0.00
07/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3138	4	3	4	0.00
07/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	3128	4	3	4	0.00
07/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R211 On 07-February-13			Bond Future	126.48	126.5026	126.4836	126.5026	0.00
07/02/2013	R211 On 07-February-13	122.99	Call	Bond Future	3494	4	3	4	0.00
07/02/2013	R211 On 07-February-13	123.01	Call	Bond Future	3474	3	3	3	0.00
07/02/2013	R211 On 07-February-13	123.00	Call	Bond Future	3484	4	3	4	0.00
07/02/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R211 On 02-May-13			Bond Future	128.03	128.0385	128.0317	128.0385	529.00
07/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2342	2	2	2	0.00
07/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2332	2	2	2	0.00
07/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2322	2	2	2	0.00
07/02/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R212 On 07-February-13			Bond Future	133.13	133.1486	133.1322	133.1486	0.00
07/02/2013	R212 On 07-February-13	128.99	Call	Bond Future	4142	4	4	4	0.00
07/02/2013	R212 On 07-February-13	129.01	Call	Bond Future	4122	4	4	4	0.00
07/02/2013	R212 On 07-February-13	129.00	Call	Bond Future	4132	4	4	4	0.00
07/02/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R212 On 02-May-13			Bond Future	134.65	134.7652	134.6532	134.7652	20,170.00
07/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3563	4	4	4	0.00
07/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3553	4	4	4	0.00
07/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3543	4	4	4	0.00
07/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R213 On 07-February-13			Bond Future	7.86	94.6452	94.9659	94.6452	0.00
07/02/2013	R213 On 07-February-13	8.90	Call	Bond Future	8694	8	9	8	0.00
07/02/2013	R213 On 07-February-13	8.95	Call	Bond Future	9081	9	9	9	0.00
07/02/2013	R213 On 07-February-13	9.00	Call	Bond Future	9465	9	9	9	0.00
07/02/2013	R213 On 07-February-13	9.05	Call	Bond Future	9847	10	10	10	0.00
07/02/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R213 On 07-February-13	8.90	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R213 On 02-May-13			Bond Future	7.94	92.2494	92.3921	92.2494	10,514.00
07/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2351	2	2	2	0.00
07/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2311	2	2	2	0.00
07/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2271	2	2	2	0.00
07/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	3165	3	3	3	0.00
07/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	3115	3	3	3	0.00
07/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	3066	3	3	3	0.00
07/02/2013	R213 On 01-August-13			Bond Future	8.01	93.4585	93.6033	93.4585	0.00
07/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	82988	83	83	83	0.00
07/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R213 On 07-November-13			Bond Future	8.08	91.2462	91.3931	91.2462	0.00
07/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7502	7	8	7	0.00
07/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7402	7	7	7	0.00
07/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7452	7	7	7	0.00
07/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3184	3	3	3	0.00
07/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3213	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
07/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	3154	3	3	3	0.00
07/02/2013	R214 On 07-February-13			Bond Future	8.21	84.1193	84.3565	84.1193	0.00
07/02/2013	R214 On 07-February-13	8.59	Call	Bond Future	3430	3	3	3	0.00
07/02/2013	R214 On 07-February-13	8.61	Call	Bond Future	3601	3	4	3	0.00
07/02/2013	R214 On 07-February-13	8.60	Call	Bond Future	3516	3	4	3	0.00
07/02/2013	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R214 On 02-May-13			Bond Future	8.28	81.8493	81.9027	81.8493	2,034.00
07/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	73123	73	73	73	0.00
07/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
07/02/2013	R214 On 01-August-13			Bond Future	8.35	82.9222	82.9764	82.9222	0.00
07/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	72528	72	73	72	0.00
07/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00