



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 06/08/2013 To: 06/08/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	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
06/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	2025 On 01-August-13			Bond Future	109.82	109.8212	109.8212	109.8212	0.00
06/08/2013	2025 On 07-November-13			Bond Future	111.01	111.0910	111.0069	111.0910	0.00
06/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
06/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	7	0	0	0	0.00
06/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	17	0	0	0	0.00
06/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	3	0	0	0	0.00
06/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	0	0	0	0	0.00
06/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	0	0	0	0	0.00
06/08/2013	2038 On 01-August-13			Bond Future	107.29	107.2895	107.2895	107.2895	0.00
06/08/2013	2038 On 07-November-13			Bond Future	106.46	107.5392	106.4643	107.5392	0.00
06/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
06/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
06/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
06/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	3526	2	4	2	0.00
06/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	3536	2	4	2	0.00
06/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	3546	2	4	2	0.00
06/08/2013	2050 On 01-August-13			Bond Future	109.83	109.8274	109.8274	109.8274	0.00
06/08/2013	2050 On 07-November-13			Bond Future	107.80	110.2506	107.8007	110.2506	122.00
06/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
06/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
06/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
06/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	2199	0	2	0	0.00
06/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	2209	0	2	0	0.00
06/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	2189	0	2	0	0.00
06/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	5706 On 15-September-15			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
06/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	AL37 On 07-November-13			Index Future	407.96	409.0900	407.9570	409.0900	0.00
06/08/2013	AL37 On 06-February-14			Index Future	413.31	414.4600	413.3120	414.4600	0.00
06/08/2013	AL7T On 07-November-13			Index Future	481.56	483.3530	481.5580	483.3530	1.00
06/08/2013	AL7T On 06-February-14			Index Future	487.88	489.6980	487.8790	489.6980	0.00
06/08/2013	ALBI On 07-November-13			Index Future	431.01	433.5200	431.0100	433.5200	763.00
06/08/2013	ALBI On 06-February-14			Index Future	436.67	439.2110	436.6670	439.2110	73.00
06/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C203 On 15-September-17			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
06/08/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/08/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2013	EL28 On 01-August-13			Bond Future	113.63	113.6271	113.6271	113.6271	0.00
06/08/2013	EL28 On 07-November-13			Bond Future	109.45	110.7445	109.4497	110.7445	0.00
06/08/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	1	0	1	0.00
06/08/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	1	0	1	0.00
06/08/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	1	0	1	0.00
06/08/2013	EL28 On 07-November-13	110.00	Put	Bond Future	550	0	1	0	0.00
06/08/2013	EL28 On 07-November-13	110.01	Put	Bond Future	560	0	1	0	0.00
06/08/2013	EL28 On 07-November-13	109.99	Put	Bond Future	540	0	1	0	0.00
06/08/2013	ES33 On 01-August-13			Bond Future	9.48	85.2771	85.2771	85.2771	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
06/08/2013	ES33 On	07-November-13			Bond Future	9.71	83.0120	81.8905	83.0120	6,292.00
06/08/2013	ES33 On	07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
06/08/2013	ES33 On	07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
06/08/2013	ES33 On	07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
06/08/2013	ES33 On	07-November-13	8.49	Put	Bond Future	9874	9	10	9	0.00
06/08/2013	ES33 On	07-November-13	8.50	Put	Bond Future	9785	9	10	9	0.00
06/08/2013	ES33 On	07-November-13	8.51	Put	Bond Future	9697	9	10	9	0.00
06/08/2013	ES33 On	06-February-14			Bond Future	9.83	84.1017	82.9654	84.1017	0.00
06/08/2013	ES33 On	06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
06/08/2013	ES33 On	06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
06/08/2013	ES33 On	06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
06/08/2013	ES33 On	06-February-14	9.55	Put	Bond Future	2095	1	2	1	0.00
06/08/2013	ES33 On	06-February-14	9.56	Put	Bond Future	2020	1	2	1	0.00
06/08/2013	ES33 On	06-February-14	9.54	Put	Bond Future	2171	1	2	1	0.00
06/08/2013	GOVI On	07-November-13			GOVI	430.64	433.0430	430.6440	433.0430	101.00
06/08/2013	GOVI On	07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
06/08/2013	GOVI On	07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
06/08/2013	GOVI On	07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
06/08/2013	GOVI On	07-November-13	446.01	Put	GOVI	153660	13	15	13	0.00
06/08/2013	GOVI On	07-November-13	446.00	Put	GOVI	153560	13	15	13	0.00
06/08/2013	GOVI On	07-November-13	445.99	Put	GOVI	153460	13	15	13	0.00
06/08/2013	GOVI On	06-February-14			GOVI	436.30	438.7270	436.2960	438.7270	268.00
06/08/2013	GOVI On	06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
06/08/2013	GOVI On	06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
06/08/2013	GOVI On	06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
06/08/2013	GOVI On	06-February-14	440.00	Put	GOVI	37040	1	4	1	0.00
06/08/2013	GOVI On	06-February-14	439.99	Put	GOVI	36940	1	4	1	0.00
06/08/2013	GOVI On	06-February-14	440.01	Put	GOVI	37140	1	4	1	0.00
06/08/2013	GOVI On	08-May-14			GOVI	442.18	444.6380	442.1750	444.6380	0.00
06/08/2013	GOVI On	08-May-14	442.01	Call	GOVI	1650	3	0	3	0.00
06/08/2013	GOVI On	08-May-14	442.00	Call	GOVI	1750	3	0	3	0.00
06/08/2013	GOVI On	08-May-14	441.99	Call	GOVI	1850	3	0	3	0.00
06/08/2013	GOVI On	08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
06/08/2013	GOVI On	08-May-14	442.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
06/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/08/2013	IGOV On 07-November-13			Index Future	197.04	198.0110	197.0380	198.0110	1,078.00
06/08/2013	IGOV On 06-February-14			Index Future	199.65	200.6350	199.6480	200.6350	166.00
06/08/2013	ILBI On 07-November-13			Index Future	535.49	539.2010	535.4870	539.2010	0.00
06/08/2013	ILBI On 06-February-14			Index Future	542.73	546.5000	542.7340	546.5000	186.00
06/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/08/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8700	94.8600	94.8700	0.00
06/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.16	94.8500	94.8400	94.8500	700.00
06/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.20	94.8100	94.8000	94.8100	0.00
06/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.27	94.7500	94.7300	94.7500	0.00
06/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.34	94.6800	94.6600	94.6800	1,500.00
06/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.42	94.5900	94.5800	94.5900	1,000.00
06/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
06/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.70	94.3400	94.3000	94.3400	400.00
06/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.01	94.0300	93.9900	94.0300	1,000.00
06/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.31	93.7300	93.6900	93.7300	0.00
06/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.62	93.4100	93.3800	93.4100	0.00
06/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.91	93.1200	93.0900	93.1200	250.00
06/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.16	92.8600	92.8400	92.8600	0.00
06/08/2013	R023 On 01-August-13			Bond Future	7.77	103.2398	103.2398	103.2398	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
06/08/2013	R023 On 07-November-13			Bond Future	7.87	101.1786	100.7334	101.1786	11,644.00
06/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	9436	9	9	9	0.00
06/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	9363	9	9	9	0.00
06/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	9509	9	10	9	0.00
06/08/2013	R023 On 06-February-14			Bond Future	7.98	102.5069	102.0556	102.5069	0.00
06/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	810	0	1	0	0.00
06/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	874	0	1	0	0.00
06/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	746	0	1	0	0.00
06/08/2013	R157 On 01-August-13			Bond Future	6.10	119.7025	119.7025	119.7025	0.00
06/08/2013	R157 On 07-November-13			Bond Future	6.25	114.6407	114.5551	114.6407	25,434.00
06/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	249	0	0	0	0.00
06/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	245	0	0	0	0.00
06/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	254	0	0	0	0.00
06/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1467	1	1	1	0.00
06/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1453	1	1	1	0.00
06/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1482	1	1	1	0.00
06/08/2013	R157 On 06-February-14			Bond Future	6.43	116.1456	116.0587	116.1456	100.00
06/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	363	0	0	0	0.00
06/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	368	0	0	0	0.00
06/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	372	0	0	0	0.00
06/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	1620	2	2	2	0.00
06/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	1631	2	2	2	0.00
06/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	1608	2	2	2	0.00
06/08/2013	R157 On 08-May-14			Bond Future	6.63	110.9025	110.8141	110.9025	0.00
06/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	256	0	0	0	0.00
06/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	253	0	0	0	0.00
06/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	250	0	0	0	0.00
06/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2193	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
06/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2204	2	2	2	0.00
06/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2182	2	2	2	0.00
06/08/2013	R157 On 07-August-14			Bond Future	6.90	112.4048	112.3151	112.4048	0.00
06/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	177	0	0	0	0.00
06/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	166	0	0	0	0.00
06/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	155	0	0	0	0.00
06/08/2013	R186 On 01-August-13			Bond Future	8.12	120.5016	120.5016	120.5016	0.00
06/08/2013	R186 On 07-November-13			Bond Future	8.26	122.7513	121.8629	122.7513	56,778.00
06/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	3077	4	3	4	0.00
06/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	4734	5	5	5	0.00
06/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	6099	7	6	7	0.00
06/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	234	0	0	0	1,000.00
06/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	7605	8	8	8	0.00
06/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	3538	4	4	4	0.00
06/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	123	0	0	0	5,290.00
06/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	3158	4	3	4	0.00
06/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	2544	3	3	3	1,000.00
06/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	3117	4	3	4	0.00
06/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	4867	4	5	4	0.00
06/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	1839	2	2	2	1,030.00
06/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	4131	4	4	4	0.00
06/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	2611	2	3	2	4,000.00
06/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	3609	3	4	3	250.00
06/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	14770	14	15	14	0.00
06/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	17306	16	17	16	0.00
06/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	4081	4	4	4	0.00
06/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	4032	4	4	4	0.00
06/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1263	1	1	1	1,200.00
06/08/2013	R186 On 06-February-14			Bond Future	8.36	119.0734	118.1732	119.0734	100.00
06/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	2728	3	3	3	0.00
06/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	2698	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
06/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	2757	3	3	3	0.00
06/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	8106	8	8	8	0.00
06/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	8169	8	8	8	0.00
06/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	8232	8	8	8	0.00
06/08/2013	R186 On 08-May-14			Bond Future	8.46	120.6785	119.7658	120.6785	0.00
06/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1894	2	2	2	0.00
06/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1875	2	2	2	0.00
06/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1914	2	2	2	0.00
06/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	14176	13	14	13	0.00
06/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	14254	14	14	14	0.00
06/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	14333	14	14	14	0.00
06/08/2013	R186 On 07-August-14			Bond Future	8.56	117.0224	116.0974	117.0224	0.00
06/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	2176	1	2	1	0.00
06/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	2262	1	2	1	0.00
06/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	2091	1	2	1	0.00
06/08/2013	R197 On 01-August-13			Bond Future	277.89	277.8926	277.8926	277.8926	0.00
06/08/2013	R197 On 07-November-13			Bond Future	279.84	280.9804	279.8360	280.9804	2,097.00
06/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	1	0	1	0.00
06/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	1	0	1	0.00
06/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	1	0	1	0.00
06/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	164	0	0	0	0.00
06/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	174	0	0	0	0.00
06/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	154	0	0	0	0.00
06/08/2013	R201 On 01-August-13			Bond Future	5.29	105.6179	105.6179	105.6179	0.00
06/08/2013	R201 On 07-November-13			Bond Future	5.43	107.0103	106.9513	107.0103	0.00
06/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	112	0	0	0	0.00
06/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	115	0	0	0	0.00
06/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	118	0	0	0	0.00
06/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	805	1	1	1	0.00
06/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	797	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
06/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	814	1	1	1	0.00
06/08/2013	R201 On 06-February-14			Bond Future	5.47	104.0073	103.9474	104.0073	0.00
06/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	310	0	0	0	0.00
06/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	318	0	0	0	0.00
06/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	314	0	0	0	0.00
06/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	502	0	1	0	0.00
06/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	497	0	0	0	0.00
06/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	506	0	1	0	0.00
06/08/2013	R201 On 08-May-14			Bond Future	5.49	105.4092	105.3482	105.4092	0.00
06/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	191	0	0	0	0.00
06/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	193	0	0	0	0.00
06/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	189	0	0	0	0.00
06/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	634	1	1	1	0.00
06/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	638	1	1	1	0.00
06/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	642	1	1	1	0.00
06/08/2013	R201 On 07-August-14			Bond Future	5.47	102.4282	102.3663	102.4282	0.00
06/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	64	0	0	0	0.00
06/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	60	0	0	0	0.00
06/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	57	0	0	0	0.00
06/08/2013	R202 On 01-August-13			Bond Future	208.64	208.6439	208.6439	208.6439	0.00
06/08/2013	R202 On 07-November-13			Bond Future	207.23	208.0028	207.2308	208.0028	42,966.00
06/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	1769	1	2	1	0.00
06/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	1779	1	2	1	0.00
06/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	1759	1	2	1	0.00
06/08/2013	R203 On 01-August-13			Bond Future	6.80	108.3392	108.3392	108.3392	0.00
06/08/2013	R203 On 07-November-13			Bond Future	6.95	105.8972	105.6206	105.8972	7,729.00
06/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	204	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
06/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	214	0	0	0	0.00
06/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	209	0	0	0	0.00
06/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	103391	104	103	104	0.00
06/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	104	0	0	0	15.00
06/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	3512	3	4	3	0.00
06/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	3482	3	3	3	0.00
06/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
06/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	3543	3	4	3	0.00
06/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	4440	4	4	4	0.00
06/08/2013	R203 On 06-February-14			Bond Future	7.09	107.2874	107.0069	107.2874	0.00
06/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	501	1	1	1	0.00
06/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	516	1	1	1	0.00
06/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	380	0	0	0	16.00
06/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	508	1	1	1	0.00
06/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	3585	3	4	3	0.00
06/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	4094	4	4	4	0.00
06/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	3559	3	4	3	0.00
06/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	3533	3	4	3	0.00
06/08/2013	R203 On 08-May-14			Bond Future	7.23	104.5725	104.2880	104.5725	0.00
06/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	424	0	0	0	0.00
06/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	435	0	0	0	0.00
06/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	429	0	0	0	0.00
06/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	2145	2	2	2	16.00
06/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	4977	5	5	5	0.00
06/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	1639	2	2	2	0.00
06/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	4924	5	5	5	0.00
06/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	4951	5	5	5	0.00
06/08/2013	R203 On 07-August-14			Bond Future	7.39	105.9890	105.7006	105.9890	0.00
06/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	239	0	0	0	0.00
06/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	211	0	0	0	0.00
06/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	267	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
06/08/2013	R204 On	01-August-13				Bond Future	7.02	105.3177	105.3177	105.3177	0.00
06/08/2013	R204 On	07-November-13				Bond Future	7.14	107.0435	106.7429	107.0435	25,774.00
06/08/2013	R204 On	07-November-13	6.29	Call		Bond Future	372	0	0	0	0.00
06/08/2013	R204 On	07-November-13	7.00	Call		Bond Future	1304	1	1	1	0.00
06/08/2013	R204 On	07-November-13	6.30	Call		Bond Future	380	0	0	0	0.00
06/08/2013	R204 On	07-November-13	6.31	Call		Bond Future	388	0	0	0	0.00
06/08/2013	R204 On	07-November-13	6.30	Put		Bond Future	4100	4	4	4	0.00
06/08/2013	R204 On	07-November-13	7.00	Put		Bond Future	1929	2	2	2	1,270.00
06/08/2013	R204 On	07-November-13	6.31	Put		Bond Future	4063	4	4	4	0.00
06/08/2013	R204 On	07-November-13	6.29	Put		Bond Future	4137	4	4	4	0.00
06/08/2013	R204 On	06-February-14				Bond Future	7.26	104.4187	104.1140	104.4187	0.00
06/08/2013	R204 On	06-February-14	6.39	Call		Bond Future	854	1	1	1	0.00
06/08/2013	R204 On	06-February-14	6.41	Call		Bond Future	875	1	1	1	0.00
06/08/2013	R204 On	06-February-14	6.40	Call		Bond Future	865	1	1	1	0.00
06/08/2013	R204 On	06-February-14	6.39	Put		Bond Future	4503	4	5	4	0.00
06/08/2013	R204 On	06-February-14	6.40	Put		Bond Future	4471	4	4	4	0.00
06/08/2013	R204 On	06-February-14	6.41	Put		Bond Future	4439	4	4	4	0.00
06/08/2013	R204 On	08-May-14				Bond Future	7.38	105.8261	105.5170	105.8261	0.00
06/08/2013	R204 On	08-May-14	6.05	Call		Bond Future	805	1	1	1	0.00
06/08/2013	R204 On	08-May-14	6.04	Call		Bond Future	796	1	1	1	0.00
06/08/2013	R204 On	08-May-14	6.06	Call		Bond Future	813	1	1	1	0.00
06/08/2013	R204 On	08-May-14	6.04	Put		Bond Future	6193	6	6	6	0.00
06/08/2013	R204 On	08-May-14	6.06	Put		Bond Future	6127	6	6	6	0.00
06/08/2013	R204 On	08-May-14	6.05	Put		Bond Future	6160	6	6	6	0.00
06/08/2013	R204 On	07-August-14				Bond Future	7.51	103.2287	102.9154	103.2287	0.00
06/08/2013	R204 On	07-August-14	7.46	Call		Bond Future	0	0	0	0	0.00
06/08/2013	R204 On	07-August-14	7.44	Call		Bond Future	0	0	0	0	0.00
06/08/2013	R204 On	07-August-14	7.45	Call		Bond Future	0	0	0	0	0.00
06/08/2013	R204 On	07-August-14	7.44	Put		Bond Future	259	0	0	0	0.00
06/08/2013	R204 On	07-August-14	7.46	Put		Bond Future	184	0	0	0	0.00
06/08/2013	R204 On	07-August-14	7.45	Put		Bond Future	222	0	0	0	0.00
06/08/2013	R206 On	01-August-13				Bond Future	5.34	101.3480	101.3480	101.3480	0.00
06/08/2013	R206 On	07-November-13				Bond Future	5.69	102.7407	102.7252	102.7407	0.00
06/08/2013	R206 On	07-November-13	4.29	Call		Bond Future	9	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
06/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	9	0	0	0	0.00
06/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	9	0	0	0	0.00
06/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	259	0	0	0	0.00
06/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	257	0	0	0	0.00
06/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	256	0	0	0	0.00
06/08/2013	R207 On 01-August-13			Bond Future	7.34	99.9964	99.9964	99.9964	0.00
06/08/2013	R207 On 07-November-13			Bond Future	7.45	101.6526	101.3937	101.6526	27,380.00
06/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	604	1	1	1	0.00
06/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	593	1	1	1	0.00
06/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	582	1	1	1	0.00
06/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	4294	4	4	4	0.00
06/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	4254	4	4	4	0.00
06/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	4334	4	4	4	0.00
06/08/2013	R207 On 06-February-14			Bond Future	7.56	99.3479	99.0854	99.3479	0.00
06/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	982	1	1	1	0.00
06/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	994	1	1	1	0.00
06/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	971	1	1	1	0.00
06/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	5330	5	5	5	0.00
06/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	5367	5	5	5	0.00
06/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	5292	5	5	5	0.00
06/08/2013	R207 On 08-May-14			Bond Future	7.68	100.6871	100.4208	100.6871	0.00
06/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	910	1	1	1	0.00
06/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	919	1	1	1	0.00
06/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	901	1	1	1	0.00
06/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	7799	8	8	8	0.00
06/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	7838	8	8	8	0.00
06/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	7759	8	8	8	0.00
06/08/2013	R207 On 07-August-14			Bond Future	7.80	98.4108	98.1409	98.4108	0.00
06/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	437	0	0	0	0.00
06/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	480	0	0	0	0.00
06/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	394	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
06/08/2013	R208 On 01-August-13			Bond Future	7.48	98.1528	98.1528	98.1528	0.00
06/08/2013	R208 On 07-November-13			Bond Future	7.59	96.4451	96.1285	96.4451	14,428.00
06/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	584	1	1	1	0.00
06/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	1844	2	2	2	0.00
06/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	573	1	1	1	0.00
06/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	596	1	1	1	0.00
06/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	2309	2	2	2	1,520.00
06/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	5003	5	5	5	0.00
06/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	4911	5	5	5	0.00
06/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	4957	5	5	5	0.00
06/08/2013	R208 On 06-February-14			Bond Future	7.69	97.7111	97.3902	97.7111	0.00
06/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	992	1	1	1	0.00
06/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	1005	1	1	1	0.00
06/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	1018	1	1	1	0.00
06/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	6046	6	6	6	0.00
06/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	6088	6	6	6	0.00
06/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	6132	6	6	6	0.00
06/08/2013	R208 On 08-May-14			Bond Future	7.79	95.6317	95.3062	95.6317	0.00
06/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	860	1	1	1	0.00
06/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	879	1	1	1	0.00
06/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	870	1	1	1	0.00
06/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	8876	9	9	9	0.00
06/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	8783	9	9	9	0.00
06/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	8829	9	9	9	0.00
06/08/2013	R208 On 07-August-14			Bond Future	7.90	96.9270	96.5971	96.9270	0.00
06/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	503	0	1	0	0.00
06/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	454	0	0	0	0.00
06/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	552	0	1	0	0.00
06/08/2013	R209 On 01-August-13			Bond Future	8.89	76.6160	76.6160	76.6160	0.00
06/08/2013	R209 On 07-November-13			Bond Future	9.07	74.8645	73.8842	74.8645	18,944.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	1985	2	2	2	0.00
06/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	2384	3	2	3	0.00
06/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	4625	5	5	5	0.00
06/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	2414	3	2	3	0.00
06/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	4004	5	4	5	0.00
06/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	2444	3	2	3	0.00
06/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	5061	6	5	6	0.00
06/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	5977	7	6	7	0.00
06/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	4543	4	5	4	0.00
06/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2244	2	2	2	5,000.00
06/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	5251	5	5	5	4,700.00
06/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	4447	4	4	4	0.00
06/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	2699	2	3	2	1,000.00
06/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1519	1	2	1	1,520.00
06/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	4495	4	4	4	0.00
06/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	1977	2	2	2	980.00
06/08/2013	R209 On 06-February-14			Bond Future	9.17	75.8474	74.8541	75.8474	0.00
06/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	2673	3	3	3	0.00
06/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	2725	3	3	3	0.00
06/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	2699	3	3	3	0.00
06/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	7504	7	8	7	0.00
06/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	7449	7	7	7	0.00
06/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	7395	7	7	7	0.00
06/08/2013	R209 On 08-May-14			Bond Future	9.26	73.7248	72.7180	73.7248	0.00
06/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1904	2	2	2	0.00
06/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1887	2	2	2	0.00
06/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1869	2	2	2	0.00
06/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	13290	13	13	13	0.00
06/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	13363	13	13	13	0.00
06/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	13217	12	13	12	0.00
06/08/2013	R209 On 07-August-14			Bond Future	9.35	74.7235	73.7030	74.7235	0.00
06/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	2117	1	2	1	0.00
06/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	2266	1	2	1	0.00
06/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	2192	1	2	1	0.00
06/08/2013	R210 On 01-August-13			Bond Future	157.98	157.9833	157.9833	157.9833	0.00
06/08/2013	R210 On 07-November-13			Bond Future	155.80	157.0687	155.8049	157.0687	1,237.00
06/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	4185	3	4	3	0.00
06/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	4195	3	4	3	0.00
06/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	4205	3	4	3	0.00
06/08/2013	R211 On 01-August-13			Bond Future	128.23	128.2326	128.2326	128.2326	0.00
06/08/2013	R211 On 07-November-13			Bond Future	129.85	129.9697	129.8477	129.9697	522.00
06/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	152	0	0	0	0.00
06/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	162	0	0	0	0.00
06/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	142	0	0	0	0.00
06/08/2013	R212 On 01-August-13			Bond Future	130.46	130.4640	130.4640	130.4640	0.00
06/08/2013	R212 On 07-November-13			Bond Future	130.94	131.7387	130.9372	131.7387	21,791.00
06/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	2063	1	2	1	0.00
06/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	2073	1	2	1	0.00
06/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	2053	1	2	1	0.00
06/08/2013	R213 On 01-August-13			Bond Future	8.70	87.8921	87.8921	87.8921	0.00
06/08/2013	R213 On 07-November-13			Bond Future	8.88	85.9551	84.9476	85.9551	9,112.00
06/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	2468	3	2	3	0.00
06/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	2437	3	2	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
06/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	2406	3	2	3	0.00
06/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	4614	4	5	4	0.00
06/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	4566	4	5	4	0.00
06/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	4663	4	5	4	0.00
06/08/2013	R213 On 06-February-14			Bond Future	8.98	87.0835	86.0626	87.0835	0.00
06/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	2591	3	3	3	0.00
06/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	2617	3	3	3	0.00
06/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	2643	3	3	3	0.00
06/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	7973	7	8	7	0.00
06/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	7916	7	8	7	0.00
06/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	8030	7	8	7	0.00
06/08/2013	R213 On 08-May-14			Bond Future	9.07	84.7190	83.6842	84.7190	0.00
06/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1879	2	2	2	0.00
06/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1914	2	2	2	0.00
06/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1897	2	2	2	0.00
06/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	13515	13	14	13	0.00
06/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	13587	13	14	13	0.00
06/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	13443	13	13	13	0.00
06/08/2013	R213 On 07-August-14			Bond Future	9.17	85.8666	84.8177	85.8666	0.00
06/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	2320	1	2	1	0.00
06/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	2396	1	2	1	0.00
06/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	2472	1	2	1	0.00
06/08/2013	R214 On 01-August-13			Bond Future	9.08	76.8819	76.8819	76.8819	0.00
06/08/2013	R214 On 07-November-13			Bond Future	9.27	74.9615	73.9636	74.9615	577.00
06/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	369	0	0	0	0.00
06/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	362	0	0	0	0.00
06/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	354	0	0	0	0.00
06/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	13091	12	13	12	0.00
06/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	13000	12	13	12	0.00
06/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	13183	12	13	12	0.00
06/08/2013	R214 On 06-February-14			Bond Future	9.36	75.9456	74.9345	75.9456	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
06/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	3700	4	4	4	0.00
06/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	3669	4	4	4	0.00
06/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	3638	4	4	4	0.00
06/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	6463	6	6	6	0.00
06/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	6512	6	7	6	0.00
06/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	6415	6	6	6	0.00
06/08/2013	R248 On 01-August-13			Bond Future	9.16	99.5456	99.5456	99.5456	0.00
06/08/2013	R248 On 07-November-13			Bond Future	9.35	96.8859	95.5635	96.8859	780.00
06/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	16699	15	17	15	0.00
06/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	16828	16	17	16	0.00
06/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	16958	16	17	16	0.00
06/08/2013	R248 On 06-February-14			Bond Future	9.46	98.1577	96.8179	98.1577	0.00
06/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
06/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	3579	2	4	2	0.00
06/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	3478	2	3	2	0.00
06/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	3376	2	3	2	0.00