



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 07/08/2013 To: 07/08/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	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
07/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	2025 On 07-November-13			Bond Future	110.76	111.0069	110.7591	111.0069	0.00
07/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
07/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
07/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
07/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	251	0	0	0	0.00
07/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	241	0	0	0	0.00
07/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	231	0	0	0	0.00
07/08/2013	2038 On 07-November-13			Bond Future	104.67	106.4643	104.6745	106.4643	0.00
07/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
07/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
07/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
07/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	5316	4	5	4	0.00
07/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	5326	4	5	4	0.00
07/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	5336	4	5	4	0.00
07/08/2013	2050 On 07-November-13			Bond Future	107.78	107.8007	107.7826	107.8007	122.00
07/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
07/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
07/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
07/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	2217	2	2	2	0.00
07/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	2227	2	2	2	0.00
07/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	2207	2	2	2	0.00
07/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	8608 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
07/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	AL37 On 07-November-13			Index Future	407.33	407.9570	407.3280	407.9570	0.00
07/08/2013	AL37 On 06-February-14			Index Future	412.68	413.3120	412.6750	413.3120	0.00
07/08/2013	AL7T On 07-November-13			Index Future	479.82	481.5580	479.8160	481.5580	1.00
07/08/2013	AL7T On 06-February-14			Index Future	486.11	487.8790	486.1140	487.8790	0.00
07/08/2013	ALBI On 07-November-13			Index Future	430.24	431.0100	430.2440	431.0100	763.00
07/08/2013	ALBI On 06-February-14			Index Future	435.89	436.6670	435.8910	436.6670	73.00
07/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C206 On 15-January-14			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
07/08/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/08/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2013	EL28 On	07-November-13			Bond Future	109.43	109.4497	109.4311	109.4497	0.00
07/08/2013	EL28 On	07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
07/08/2013	EL28 On	07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
07/08/2013	EL28 On	07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
07/08/2013	EL28 On	07-November-13	110.00	Put	Bond Future	569	1	1	1	0.00
07/08/2013	EL28 On	07-November-13	110.01	Put	Bond Future	579	1	1	1	0.00
07/08/2013	EL28 On	07-November-13	109.99	Put	Bond Future	559	1	1	1	0.00
07/08/2013	ES33 On	07-November-13			Bond Future	9.73	81.8905	81.7095	81.8905	6,292.00
07/08/2013	ES33 On	07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
07/08/2013	ES33 On	07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
07/08/2013	ES33 On	07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
07/08/2013	ES33 On	07-November-13	8.49	Put	Bond Future	10055	10	10	10	0.00
07/08/2013	ES33 On	07-November-13	8.50	Put	Bond Future	9966	10	10	10	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
07/08/2013	ES33 On 07-November-13	8.51	Put	Bond Future	9878	10	10	10	0.00
07/08/2013	ES33 On 06-February-14			Bond Future	9.86	82.9654	82.7820	82.9654	0.00
07/08/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
07/08/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
07/08/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
07/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2279	2	2	2	0.00
07/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2203	2	2	2	0.00
07/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2354	2	2	2	0.00
07/08/2013	GOVI On 07-November-13			GOVI	429.88	430.6440	429.8790	430.6440	101.00
07/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
07/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
07/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
07/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	161310	15	16	15	0.00
07/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	161210	15	16	15	0.00
07/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	161110	15	16	15	0.00
07/08/2013	GOVI On 06-February-14			GOVI	435.52	436.2960	435.5210	436.2960	268.00
07/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
07/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
07/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
07/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	44790	4	4	4	0.00
07/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	44690	4	4	4	0.00
07/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	44890	4	4	4	0.00
07/08/2013	GOVI On 08-May-14			GOVI	441.39	442.1750	441.3880	442.1750	0.00
07/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
07/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
07/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
07/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	6120	0	1	0	0.00
07/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	6220	0	1	0	0.00
07/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	6020	0	1	0	0.00
07/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/08/2013	IGOV On 07-November-13			Index Future	195.98	197.0380	195.9830	197.0380	1,078.00
07/08/2013	IGOV On 06-February-14			Index Future	198.58	199.6480	198.5790	199.6480	166.00

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07/08/2013	ILBI On 07-November-13			Index Future	532.86	535.4870	532.8580	535.4870	0.00
07/08/2013	ILBI On 06-February-14			Index Future	540.07	542.7340	540.0700	542.7340	186.00
07/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/08/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8600	94.8600	94.8600	0.00
07/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.16	94.8400	94.8400	94.8400	700.00
07/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.20	94.8000	94.8000	94.8000	0.00
07/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.27	94.7300	94.7300	94.7300	0.00
07/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.37	94.6600	94.6300	94.6600	1,500.00
07/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.45	94.5800	94.5500	94.5800	1,000.00
07/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
07/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.73	94.3000	94.2700	94.3000	400.00
07/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.04	93.9900	93.9600	93.9900	1,000.00
07/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.35	93.6900	93.6500	93.6900	0.00
07/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.66	93.3800	93.3400	93.3800	0.00
07/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.95	93.0900	93.0500	93.0900	250.00
07/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.21	92.8400	92.7900	92.8400	0.00
07/08/2013	R023 On 07-November-13			Bond Future	7.96	100.7334	100.2036	100.7334	11,644.00
07/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	9966	9	10	9	0.00
07/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	9893	9	10	9	0.00
07/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	10038	10	10	10	0.00

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07/08/2013	R023 On 06-February-14			Bond Future	8.06	102.0556	101.5188	102.0556	0.00
07/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	1347	1	1	1	0.00
07/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	1410	1	1	1	0.00
07/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	1283	1	1	1	0.00
07/08/2013	R157 On 07-November-13			Bond Future	6.26	114.5551	114.5472	114.5551	24,771.00
07/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	241	0	0	0	0.00
07/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	236	0	0	0	0.00
07/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	246	0	0	0	0.00
07/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1467	1	1	1	0.00
07/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1453	1	1	1	0.00
07/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1481	1	1	1	0.00
07/08/2013	R157 On 06-February-14			Bond Future	6.43	116.0587	116.0507	116.0587	100.00
07/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	401	0	0	0	0.00
07/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	406	0	0	0	0.00
07/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	410	0	0	0	0.00
07/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	1665	2	2	2	0.00
07/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	1677	2	2	2	0.00
07/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	1654	2	2	2	0.00
07/08/2013	R157 On 08-May-14			Bond Future	6.63	110.8141	110.8059	110.8141	0.00
07/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	269	0	0	0	0.00
07/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	267	0	0	0	0.00
07/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	264	0	0	0	0.00
07/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2214	2	2	2	0.00
07/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2225	2	2	2	0.00
07/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2203	2	2	2	0.00
07/08/2013	R157 On 07-August-14			Bond Future	6.91	112.3151	112.3068	112.3151	0.00
07/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	856	0	1	0	0.00
07/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	862	0	1	0	0.00
07/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	867	0	1	0	0.00
07/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	1042	0	1	0	0.00
07/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	1036	0	1	0	0.00

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07/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1030	0	1	0	0.00
07/08/2013	R186 On 07-November-13			Bond Future	8.28	121.8629	121.6427	121.8629	56,778.00
07/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	3051	3	3	3	0.00
07/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	4675	5	5	5	0.00
07/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	6012	6	6	6	0.00
07/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	243	0	0	0	1,000.00
07/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	7488	8	7	8	0.00
07/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	3502	4	4	4	0.00
07/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	130	0	0	0	5,290.00
07/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	3130	3	3	3	0.00
07/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	2530	3	3	3	1,000.00
07/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	3091	3	3	3	0.00
07/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	5074	5	5	5	0.00
07/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	1972	2	2	2	1,030.00
07/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	4326	4	4	4	0.00
07/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	2772	3	3	3	4,000.00
07/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	3793	4	4	4	250.00
07/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	14999	15	15	15	0.00
07/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	17533	17	18	17	0.00
07/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	4275	4	4	4	0.00
07/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	4225	4	4	4	0.00
07/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1367	1	1	1	1,200.00
07/08/2013	R186 On 06-February-14			Bond Future	8.38	118.1732	117.9500	118.1732	100.00
07/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	2851	3	3	3	0.00
07/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	2821	3	3	3	0.00
07/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	2881	3	3	3	0.00
07/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	8453	8	8	8	0.00
07/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	8515	8	9	8	0.00
07/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	8578	8	9	8	0.00
07/08/2013	R186 On 08-May-14			Bond Future	8.48	119.7658	119.5394	119.7658	0.00
07/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1979	2	2	2	0.00
07/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1960	2	2	2	0.00
07/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1999	2	2	2	0.00
07/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	14487	14	14	14	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
07/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	14566	14	15	14	0.00
07/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	14644	14	15	14	0.00
07/08/2013	R186 On 07-August-14			Bond Future	8.59	116.0974	115.8680	116.0974	0.00
07/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	5707	0	6	0	0.00
07/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	5780	0	6	0	0.00
07/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	5744	0	6	0	0.00
07/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	8149	2	8	2	0.00
07/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	8198	2	8	2	0.00
07/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	8101	2	8	2	0.00
07/08/2013	R197 On 07-November-13			Bond Future	278.63	279.8360	278.6284	279.8360	2,097.00
07/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	1372	0	1	0	0.00
07/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	1382	0	1	0	0.00
07/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	1362	0	1	0	0.00
07/08/2013	R201 On 07-November-13			Bond Future	5.44	106.9513	106.9451	106.9513	0.00
07/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	127	0	0	0	0.00
07/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	130	0	0	0	0.00
07/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	132	0	0	0	0.00
07/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	826	1	1	1	0.00
07/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	818	1	1	1	0.00
07/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	835	1	1	1	0.00
07/08/2013	R201 On 06-February-14			Bond Future	5.48	103.9474	103.9411	103.9474	0.00
07/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	344	0	0	0	0.00
07/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	351	0	0	0	0.00
07/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	348	0	0	0	0.00
07/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	542	1	1	1	0.00
07/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	537	0	1	0	0.00
07/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	547	1	1	1	0.00
07/08/2013	R201 On 08-May-14			Bond Future	5.50	105.3482	105.3418	105.3482	0.00
07/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	225	0	0	0	0.00
07/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	227	0	0	0	0.00

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07/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	223	0	0	0	0.00
07/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	674	1	1	1	0.00
07/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	678	1	1	1	0.00
07/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	682	1	1	1	0.00
07/08/2013	R201 On 07-August-14			Bond Future	5.49	102.3663	102.3598	102.3663	0.00
07/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	281	0	0	0	0.00
07/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	284	0	0	0	0.00
07/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	282	0	0	0	0.00
07/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	351	0	0	0	0.00
07/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	349	0	0	0	0.00
07/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	347	0	0	0	0.00
07/08/2013	R202 On 07-November-13			Bond Future	205.33	207.2308	205.3303	207.2308	43,251.00
07/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	3670	2	4	2	0.00
07/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	3680	2	4	2	0.00
07/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	3660	2	4	2	0.00
07/08/2013	R203 On 07-November-13			Bond Future	6.97	105.6206	105.5701	105.6206	7,729.00
07/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	190	0	0	0	0.00
07/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	200	0	0	0	0.00
07/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	195	0	0	0	0.00
07/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	103341	103	103	103	0.00
07/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	95	0	0	0	15.00
07/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	3549	4	4	4	0.00
07/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	3518	3	4	3	0.00
07/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
07/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	3580	4	4	4	0.00
07/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	4482	4	4	4	0.00
07/08/2013	R203 On 06-February-14			Bond Future	7.11	107.0069	106.9558	107.0069	0.00
07/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	484	1	0	1	0.00
07/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	498	1	0	1	0.00
07/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	362	0	0	0	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	491	1	0	1	0.00
07/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	3618	4	4	4	0.00
07/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	4128	4	4	4	0.00
07/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	3593	4	4	4	0.00
07/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	3567	4	4	4	0.00
07/08/2013	R203 On 08-May-14			Bond Future	7.25	104.2880	104.2361	104.2880	0.00
07/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	391	0	0	0	0.00
07/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	400	0	0	0	0.00
07/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	395	0	0	0	0.00
07/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	2091	2	2	2	16.00
07/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	4995	5	5	5	0.00
07/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	1636	2	2	2	0.00
07/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	4942	5	5	5	0.00
07/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	4968	5	5	5	0.00
07/08/2013	R203 On 07-August-14			Bond Future	7.41	105.7006	105.6480	105.7006	0.00
07/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1887	0	2	0	0.00
07/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1873	0	2	0	0.00
07/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1860	0	2	0	0.00
07/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	2165	0	2	0	0.00
07/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	2150	0	2	0	0.00
07/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	2179	0	2	0	0.00
07/08/2013	R204 On 07-November-13			Bond Future	7.19	106.7429	106.5654	106.7429	25,774.00
07/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	348	0	0	0	0.00
07/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	1237	1	1	1	0.00
07/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	356	0	0	0	0.00
07/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	364	0	0	0	0.00
07/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	4253	4	4	4	0.00
07/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	2040	2	2	2	1,270.00
07/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	4216	4	4	4	0.00
07/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	4291	4	4	4	0.00
07/08/2013	R204 On 06-February-14			Bond Future	7.30	104.1140	103.9342	104.1140	0.00
07/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	801	1	1	1	0.00
07/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	822	1	1	1	0.00
07/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	812	1	1	1	0.00

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07/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	4630	5	5	5	0.00
07/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	4597	4	5	4	0.00
07/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	4565	4	5	4	0.00
07/08/2013	R204 On 08-May-14			Bond Future	7.43	105.5170	105.3348	105.5170	0.00
07/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	759	1	1	1	0.00
07/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	751	1	1	1	0.00
07/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	767	1	1	1	0.00
07/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	6330	6	6	6	0.00
07/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	6263	6	6	6	0.00
07/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	6296	6	6	6	0.00
07/08/2013	R204 On 07-August-14			Bond Future	7.56	102.9154	102.7305	102.9154	0.00
07/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	2703	0	3	0	0.00
07/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	2668	0	3	0	0.00
07/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	2685	0	3	0	0.00
07/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	3111	0	3	0	0.00
07/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	3072	0	3	0	0.00
07/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	3092	0	3	0	0.00
07/08/2013	R206 On 07-November-13			Bond Future	5.71	102.7252	102.7215	102.7252	0.00
07/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	16	0	0	0	0.00
07/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	17	0	0	0	0.00
07/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	16	0	0	0	0.00
07/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	270	0	0	0	0.00
07/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	269	0	0	0	0.00
07/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	267	0	0	0	0.00
07/08/2013	R207 On 07-November-13			Bond Future	7.50	101.3937	101.1448	101.3937	27,380.00
07/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	576	1	1	1	0.00
07/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	565	1	1	1	0.00
07/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	555	1	1	1	0.00
07/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	4515	4	5	4	0.00
07/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	4475	4	4	4	0.00
07/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	4556	4	5	4	0.00
07/08/2013	R207 On 06-February-14			Bond Future	7.61	99.0854	98.8332	99.0854	0.00
07/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	930	1	1	1	0.00

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07/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	942	1	1	1	0.00
07/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	918	1	1	1	0.00
07/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	5529	5	6	5	0.00
07/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	5567	5	6	5	0.00
07/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	5492	5	5	5	0.00
07/08/2013	R207 On 08-May-14			Bond Future	7.73	100.4208	100.1651	100.4208	0.00
07/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	834	1	1	1	0.00
07/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	843	1	1	1	0.00
07/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	825	1	1	1	0.00
07/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	7978	8	8	8	0.00
07/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	8018	8	8	8	0.00
07/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	7938	8	8	8	0.00
07/08/2013	R207 On 07-August-14			Bond Future	7.86	98.1409	97.8817	98.1409	0.00
07/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	3255	0	3	0	0.00
07/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	3295	0	3	0	0.00
07/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	3275	0	3	0	0.00
07/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	3971	0	4	0	0.00
07/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	3994	0	4	0	0.00
07/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	3949	0	4	0	0.00
07/08/2013	R208 On 07-November-13			Bond Future	7.64	96.1285	95.8522	96.1285	14,428.00
07/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	517	1	1	1	0.00
07/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	1699	2	2	2	0.00
07/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	507	1	1	1	0.00
07/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	528	1	1	1	0.00
07/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	2440	2	2	2	1,520.00
07/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	5213	5	5	5	0.00
07/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	5119	5	5	5	0.00
07/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	5166	5	5	5	0.00
07/08/2013	R208 On 06-February-14			Bond Future	7.74	97.3902	97.1103	97.3902	0.00
07/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	914	1	1	1	0.00
07/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	926	1	1	1	0.00
07/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	939	1	1	1	0.00
07/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	6247	6	6	6	0.00
07/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	6290	6	6	6	0.00

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07/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	6334	6	6	6	0.00
07/08/2013	R208 On 08-May-14			Bond Future	7.85	95.3062	95.0224	95.3062	0.00
07/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	768	1	1	1	0.00
07/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	786	1	1	1	0.00
07/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	777	1	1	1	0.00
07/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	9067	9	9	9	0.00
07/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	8973	9	9	9	0.00
07/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	9020	9	9	9	0.00
07/08/2013	R208 On 07-August-14			Bond Future	7.96	96.5971	96.3095	96.5971	0.00
07/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	3428	0	3	0	0.00
07/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	3405	0	3	0	0.00
07/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	3451	0	3	0	0.00
07/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	4218	1	4	1	0.00
07/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	4192	0	4	0	0.00
07/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	4245	1	4	1	0.00
07/08/2013	R209 On 07-November-13			Bond Future	9.09	73.8842	73.7384	73.8842	18,944.00
07/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	1944	2	2	2	0.00
07/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	2336	2	2	2	0.00
07/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	4547	5	5	5	0.00
07/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	2365	2	2	2	0.00
07/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	3933	4	4	4	0.00
07/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	2395	2	2	2	0.00
07/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	4977	5	5	5	0.00
07/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	5884	6	6	6	0.00
07/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	4641	5	5	5	0.00
07/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2312	2	2	2	5,000.00
07/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	5356	5	5	5	4,700.00
07/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	4544	4	5	4	0.00
07/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	2774	3	3	3	1,000.00
07/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1573	2	2	2	1,520.00
07/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	4592	4	5	4	0.00
07/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	2039	2	2	2	980.00
07/08/2013	R209 On 06-February-14			Bond Future	9.19	74.8541	74.7063	74.8541	0.00
07/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	2684	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
07/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	2736	3	3	3	0.00
07/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	2710	3	3	3	0.00
07/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	7664	8	8	8	0.00
07/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	7609	7	8	7	0.00
07/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	7554	7	8	7	0.00
07/08/2013	R209 On 08-May-14			Bond Future	9.28	72.7180	72.5681	72.7180	0.00
07/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1953	2	2	2	0.00
07/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1935	2	2	2	0.00
07/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1918	2	2	2	0.00
07/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	13489	13	13	13	0.00
07/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	13562	13	14	13	0.00
07/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	13416	13	13	13	0.00
07/08/2013	R209 On 07-August-14			Bond Future	9.37	73.7030	73.5511	73.7030	0.00
07/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	5333	0	5	0	0.00
07/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	5364	0	5	0	0.00
07/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	5302	0	5	0	0.00
07/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	7633	2	8	2	0.00
07/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	7720	2	8	2	0.00
07/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	7677	2	8	2	0.00
07/08/2013	R210 On 07-November-13			Bond Future	154.64	155.8049	154.6365	155.8049	1,237.00
07/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	5353	4	5	4	0.00
07/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	5363	4	5	4	0.00
07/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	5373	4	5	4	0.00
07/08/2013	R211 On 07-November-13			Bond Future	129.82	129.8477	129.8172	129.8477	522.00
07/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	183	0	0	0	0.00
07/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	193	0	0	0	0.00
07/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	173	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
07/08/2013	R212 On	07-November-13			Bond Future	130.91	130.9372	130.9118	130.9372	21,791.00
07/08/2013	R212 On	07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R212 On	07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R212 On	07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R212 On	07-November-13	133.00	Put	Bond Future	2088	2	2	2	0.00
07/08/2013	R212 On	07-November-13	133.01	Put	Bond Future	2098	2	2	2	0.00
07/08/2013	R212 On	07-November-13	132.99	Put	Bond Future	2078	2	2	2	0.00
07/08/2013	R213 On	07-November-13			Bond Future	8.90	84.9476	84.7976	84.9476	9,112.00
07/08/2013	R213 On	07-November-13	8.61	Call	Bond Future	2333	2	2	2	0.00
07/08/2013	R213 On	07-November-13	8.60	Call	Bond Future	2303	2	2	2	0.00
07/08/2013	R213 On	07-November-13	8.59	Call	Bond Future	2273	2	2	2	0.00
07/08/2013	R213 On	07-November-13	8.60	Put	Bond Future	4630	5	5	5	0.00
07/08/2013	R213 On	07-November-13	8.61	Put	Bond Future	4581	5	5	5	0.00
07/08/2013	R213 On	07-November-13	8.59	Put	Bond Future	4680	5	5	5	0.00
07/08/2013	R213 On	06-February-14			Bond Future	9.00	86.0626	85.9106	86.0626	0.00
07/08/2013	R213 On	06-February-14	8.29	Call	Bond Future	2644	3	3	3	0.00
07/08/2013	R213 On	06-February-14	8.30	Call	Bond Future	2669	3	3	3	0.00
07/08/2013	R213 On	06-February-14	8.31	Call	Bond Future	2695	3	3	3	0.00
07/08/2013	R213 On	06-February-14	8.30	Put	Bond Future	8177	8	8	8	0.00
07/08/2013	R213 On	06-February-14	8.31	Put	Bond Future	8120	8	8	8	0.00
07/08/2013	R213 On	06-February-14	8.29	Put	Bond Future	8234	8	8	8	0.00
07/08/2013	R213 On	08-May-14			Bond Future	9.09	83.6842	83.5301	83.6842	0.00
07/08/2013	R213 On	08-May-14	7.64	Call	Bond Future	1929	2	2	2	0.00
07/08/2013	R213 On	08-May-14	7.66	Call	Bond Future	1964	2	2	2	0.00
07/08/2013	R213 On	08-May-14	7.65	Call	Bond Future	1947	2	2	2	0.00
07/08/2013	R213 On	08-May-14	7.65	Put	Bond Future	13719	14	14	14	0.00
07/08/2013	R213 On	08-May-14	7.64	Put	Bond Future	13791	14	14	14	0.00
07/08/2013	R213 On	08-May-14	7.66	Put	Bond Future	13647	13	14	13	0.00
07/08/2013	R213 On	07-August-14			Bond Future	9.19	84.8177	84.6614	84.8177	0.00
07/08/2013	R213 On	07-August-14	8.84	Call	Bond Future	5405	0	5	0	0.00
07/08/2013	R213 On	07-August-14	8.86	Call	Bond Future	5468	0	5	0	0.00
07/08/2013	R213 On	07-August-14	8.85	Call	Bond Future	5436	0	5	0	0.00
07/08/2013	R213 On	07-August-14	8.86	Put	Bond Future	7944	2	8	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
07/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	7988	2	8	2	0.00
07/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	8033	2	8	2	0.00
07/08/2013	R214 On 07-November-13			Bond Future	9.29	73.9636	73.7765	73.9636	577.00
07/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	326	0	0	0	0.00
07/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	319	0	0	0	0.00
07/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	312	0	0	0	0.00
07/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	13236	13	13	13	0.00
07/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	13144	13	13	13	0.00
07/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	13328	13	13	13	0.00
07/08/2013	R214 On 06-February-14			Bond Future	9.39	74.9345	74.7448	74.9345	0.00
07/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	3739	4	4	4	0.00
07/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	3708	4	4	4	0.00
07/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	3678	4	4	4	0.00
07/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	6692	6	7	6	0.00
07/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	6741	7	7	7	0.00
07/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	6644	6	7	6	0.00
07/08/2013	R248 On 07-November-13			Bond Future	9.34	95.5635	95.6739	95.5635	780.00
07/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	16589	17	17	17	0.00
07/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	16718	17	17	17	0.00
07/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	16847	17	17	17	0.00
07/08/2013	R248 On 06-February-14			Bond Future	9.44	96.8179	96.9298	96.8179	0.00
07/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
07/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	3467	4	3	4	0.00
07/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	3366	3	3	3	0.00
07/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	3265	3	3	3	0.00