



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For July 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	2025 On 01-August-13			Bond Future	110.00	109.3172	109.9983	109.3172	0.00
16/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
16/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
16/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
16/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	7992	9	7992	9	0.00
16/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8002	9	8002	9	0.00
16/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8012	9	8012	9	0.00
16/07/2013	2025 On 07-November-13			Bond Future	111.56	111.0000	111.5646	111.0000	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
16/07/2013	2025 On 07-November-13	111.01	Call	Bond Future	555	0	555	0	0.00
16/07/2013	2025 On 07-November-13	111.00	Call	Bond Future	565	0	565	0	0.00
16/07/2013	2025 On 07-November-13	110.99	Call	Bond Future	575	0	575	0	0.00
16/07/2013	2025 On 07-November-13	111.00	Put	Bond Future	0	0	0	0	0.00
16/07/2013	2025 On 07-November-13	111.01	Put	Bond Future	0	0	0	0	0.00
16/07/2013	2025 On 07-November-13	110.99	Put	Bond Future	0	0	0	0	0.00
16/07/2013	2038 On 01-August-13			Bond Future	107.73	107.6232	107.7292	107.6232	0.00
16/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
16/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
16/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
16/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	7261	7	7261	7	0.00
16/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	7271	7	7271	7	0.00
16/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	7281	7	7281	7	0.00
16/07/2013	2038 On 07-November-13			Bond Future	109.26	110.0000	109.2632	110.0000	0.00
16/07/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
16/07/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
16/07/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
16/07/2013	2038 On 07-November-13	109.99	Put	Bond Future	727	0	727	0	0.00
16/07/2013	2038 On 07-November-13	110.00	Put	Bond Future	737	0	737	0	0.00
16/07/2013	2038 On 07-November-13	110.01	Put	Bond Future	747	0	747	0	0.00
16/07/2013	2050 On 01-August-13			Bond Future	109.32	107.8613	109.3208	107.8613	122.00
16/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
16/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
16/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
16/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	9679	11	9679	11	0.00
16/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	9669	11	9669	11	0.00
16/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	9689	11	9689	11	0.00
16/07/2013	2050 On 07-November-13			Bond Future	110.88	110.0000	110.8774	110.0000	0.00
16/07/2013	2050 On 07-November-13	109.99	Call	Bond Future	887	0	887	0	0.00
16/07/2013	2050 On 07-November-13	110.01	Call	Bond Future	867	0	867	0	0.00
16/07/2013	2050 On 07-November-13	110.00	Call	Bond Future	877	0	877	0	0.00
16/07/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
16/07/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
16/07/2013	2050 On 07-November-13	110.01	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
16/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	AL37 On 01-August-13			Index Future	404.07	403.1400	404.0710	403.1400	0.00
16/07/2013	AL37 On 07-November-13			Index Future	409.77	408.8270	409.7710	408.8270	0.00
16/07/2013	AL37 On 06-February-14			Index Future	415.27	415.0000	415.2710	415.0000	0.00
16/07/2013	AL7T On 01-August-13			Index Future	479.47	477.7090	479.4700	477.7090	1.00
16/07/2013	AL7T On 07-November-13			Index Future	486.23	484.4480	486.2330	484.4480	0.00
16/07/2013	AL7T On 06-February-14			Index Future	492.76	491.0000	492.7590	491.0000	0.00
16/07/2013	ALBI On 01-August-13			Index Future	431.10	429.8270	431.0970	429.8270	671.00
16/07/2013	ALBI On 07-November-13			Index Future	437.18	435.8900	437.1780	435.8900	165.00
16/07/2013	ALBI On 06-February-14			Index Future	443.05	442.0000	443.0460	442.0000	0.00
16/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/07/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C212 On 31-January-22			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
16/07/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2013	EL28 On 01-August-13			Bond Future	110.91	110.1661	110.9147	110.1661	0.00
16/07/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
16/07/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
16/07/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
16/07/2013	EL28 On 01-August-13	114.99	Put	Bond Future	4075	5	4075	5	0.00
16/07/2013	EL28 On 01-August-13	115.00	Put	Bond Future	4085	5	4085	5	0.00
16/07/2013	EL28 On 01-August-13	115.01	Put	Bond Future	4095	5	4095	5	0.00
16/07/2013	EL28 On 07-November-13			Bond Future	111.10	110.0000	111.0993	110.0000	0.00
16/07/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1099	0	1099	0	0.00
16/07/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1109	0	1109	0	0.00
16/07/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1089	0	1089	0	0.00
16/07/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
16/07/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
16/07/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
16/07/2013	ES33 On 01-August-13			Bond Future	9.26	86.7010	9.2555	86.7010	6,292.00
16/07/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
16/07/2013	ES33 On 01-August-13	91.02	Call	Bond Future	75977	76	75977	76	0.00
16/07/2013	ES33 On 01-August-13	9.00	Put	Bond Future	2064	2	2064	2	0.00
16/07/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
16/07/2013	ES33 On 07-November-13			Bond Future	9.37	84.1427	9.3694	84.1427	0.00
16/07/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
16/07/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
16/07/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
16/07/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7290	8	7290	8	0.00
16/07/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7201	8	7201	8	0.00
16/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7113	7	7113	7	0.00
16/07/2013	ES33 On 06-February-14			Bond Future	9.48	9.5500	9.4777	9.5500	0.00
16/07/2013	ES33 On 06-February-14	9.54	Call	Bond Future	473	0	473	0	0.00

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16/07/2013	ES33 On 06-February-14	9.56	Call	Bond Future	624	0	624	0	0.00
16/07/2013	ES33 On 06-February-14	9.55	Call	Bond Future	548	0	548	0	0.00
16/07/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
16/07/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
16/07/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
16/07/2013	GOVI On 01-August-13			GOVI	430.52	429.2020	430.5150	429.2020	410.00
16/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
16/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
16/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
16/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	154750	17	154750	17	0.00
16/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	154950	17	154950	17	0.00
16/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	154850	17	154850	17	0.00
16/07/2013	GOVI On 07-November-13			GOVI	436.59	435.2560	436.5880	435.2560	0.00
16/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
16/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
16/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
16/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	94120	11	94120	11	0.00
16/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	94220	11	94220	11	0.00
16/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	94020	11	94020	11	0.00
16/07/2013	GOVI On 06-February-04			GOVI	442.00	442.0000	442.0000	442.0000	0.00
16/07/2013	GOVI On 06-February-04	442.01	Call	GOVI	0	0	0	0	0.00
16/07/2013	GOVI On 06-February-04	442.00	Call	GOVI	2	0	2	0	0.00
16/07/2013	GOVI On 06-February-04	441.99	Call	GOVI	100	0	100	0	0.00
16/07/2013	GOVI On 06-February-04	442.00	Put	GOVI	2	0	2	0	0.00
16/07/2013	GOVI On 06-February-04	441.99	Put	GOVI	0	0	0	0	0.00
16/07/2013	GOVI On 06-February-04	442.01	Put	GOVI	100	0	100	0	0.00
16/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/07/2013	IGOV On 01-August-13			Index Future	196.26	195.6920	196.2570	195.6920	1,041.00
16/07/2013	IGOV On 07-November-13			Index Future	199.05	198.4780	199.0510	198.4780	30.00
16/07/2013	IGOV On 06-February-14			Index Future	201.75	202.0000	201.7470	202.0000	0.00
16/07/2013	ILBI On 01-August-13			Index Future	529.87	526.1160	529.8650	526.1160	186.00
16/07/2013	ILBI On 07-November-13			Index Future	537.47	534.0000	537.4690	534.0000	0.00
16/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
16/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00

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16/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/07/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	0.00
16/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.19	94.8200	5.1900	94.8200	0.00
16/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.21	94.7800	5.2100	94.7800	700.00
16/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.28	94.7000	5.2800	94.7000	0.00
16/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.31	94.6600	5.3100	94.6600	0.00
16/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.39	94.5900	5.3900	94.5900	1,500.00
16/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.44	94.5500	5.4400	94.5500	0.00
16/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.56	94.4200	5.5600	94.4200	400.00
16/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.82	94.1400	5.8200	94.1400	1,000.00
16/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.07	93.8800	6.0700	93.8800	0.00
16/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.30	93.6200	6.3000	93.6200	0.00
16/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.54	93.3700	6.5400	93.3700	250.00
16/07/2013	R023 On 01-August-13			Bond Future	7.59	104.0559	7.5868	104.0559	10,999.00
16/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	1964	2	1964	2	0.00
16/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	1895	2	1895	2	0.00
16/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	2033	2	2033	2	0.00
16/07/2013	R023 On 07-November-13			Bond Future	7.68	101.6080	7.6816	101.6080	0.00
16/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	8176	9	8176	9	0.00
16/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	8103	8	8103	8	0.00
16/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	8248	9	8248	9	0.00
16/07/2013	R023 On 06-February-14			Bond Future	7.77	7.8500	7.7721	7.8500	0.00
16/07/2013	R023 On 06-February-14	7.84	Call	Bond Future	434	0	434	0	0.00
16/07/2013	R023 On 06-February-14	7.86	Call	Bond Future	561	0	561	0	0.00
16/07/2013	R023 On 06-February-14	7.85	Call	Bond Future	498	0	498	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
16/07/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R157 On 01-August-13			Bond Future	6.00	119.7956	5.9988	119.7956	21,590.00
16/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90463	90	90463	90	0.00
16/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R157 On 07-November-13			Bond Future	6.12	114.6792	6.1178	114.6792	212.00
16/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	379	0	379	0	0.00
16/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	385	0	385	0	0.00
16/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	373	0	373	0	0.00
16/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1348	1	1348	1	0.00
16/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1361	1	1361	1	0.00
16/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1335	1	1335	1	0.00
16/07/2013	R157 On 06-February-14			Bond Future	6.25	116.2190	6.2494	116.2190	0.00
16/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	495	0	495	0	0.00
16/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	506	0	506	0	0.00
16/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	500	0	500	0	0.00
16/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1465	2	1465	2	0.00
16/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1455	2	1455	2	0.00
16/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1476	2	1476	2	0.00
16/07/2013	R157 On 08-May-14			Bond Future	6.41	110.9834	6.4061	110.9834	0.00
16/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	342	0	342	0	0.00
16/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	339	0	339	0	0.00
16/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	336	0	336	0	0.00
16/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	1981	2	1981	2	0.00
16/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	1992	2	1992	2	0.00
16/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	1971	2	1971	2	0.00
16/07/2013	R157 On 07-August-14			Bond Future	6.61	6.7500	6.6085	6.7500	0.00
16/07/2013	R157 On 07-August-14	6.74	Call	Bond Future	144	0	144	0	0.00
16/07/2013	R157 On 07-August-14	6.76	Call	Bond Future	166	0	166	0	0.00
16/07/2013	R157 On 07-August-14	6.75	Call	Bond Future	155	0	155	0	0.00
16/07/2013	R157 On 07-August-14	6.74	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R157 On 07-August-14	6.75	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R157 On 07-August-14	6.76	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
16/07/2013	R186 On 01-August-13			Bond Future	7.89	122.0906	7.8863	122.0906	58,556.00
16/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	76	0	76	0	5,315.00
16/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	1107	1	1107	1	0.00
16/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	113391	113	113391	113	0.00
16/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	55	0	55	0	6,800.00
16/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	8170	8	8170	8	0.00
16/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	9838	9	9838	9	0.00
16/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	314	0	314	0	6,800.00
16/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	2062	2	2062	2	0.00
16/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
16/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	2	0	2	0	0.00
16/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	13	0	13	0	0.00
16/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	1	0	1	0	1,000.00
16/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	1920	2	1920	2	20.00
16/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	14021	15	14021	15	0.00
16/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	6249	7	6249	7	0.00
16/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	18	0	18	0	6,800.00
16/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1004	1	1004	1	0.00
16/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	10806	11	10806	11	0.00
16/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	4	0	4	0	0.00
16/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	6731	7	6731	7	2,807.00
16/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	4010	5	4010	5	0.00
16/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	8730	9	8730	9	4,100.00
16/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	11334	12	11334	12	0.00
16/07/2013	R186 On 07-November-13			Bond Future	7.98	123.8128	7.9773	123.8128	1,168.00
16/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4836	5	4836	5	0.00
16/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	8326	8	8326	8	0.00
16/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	647	1	647	1	1,000.00
16/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	9946	9	9946	9	0.00
16/07/2013	R186 On 07-November-13	8.25	Call	Bond Future	5403	0	5403	0	0.00
16/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	394	0	394	0	5,290.00
16/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	4937	5	4937	5	0.00
16/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	4160	4	4160	4	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	4886	5	4886	5	0.00
16/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1535	2	1535	2	1,030.00
16/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	3953	4	3953	4	0.00
16/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3360	4	3360	4	0.00
16/07/2013	R186 On 07-November-13	8.25	Put	Bond Future	2943	0	2943	0	250.00
16/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	12652	13	12652	13	0.00
16/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	15046	16	15046	16	0.00
16/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3320	4	3320	4	0.00
16/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3281	4	3281	4	0.00
16/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1074	1	1074	1	1,200.00
16/07/2013	R186 On 06-February-14			Bond Future	8.06	120.1849	8.0620	120.1849	0.00
16/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	4041	4	4041	4	0.00
16/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	4004	4	4004	4	0.00
16/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	4079	4	4079	4	0.00
16/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	6827	7	6827	7	0.00
16/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	6882	7	6882	7	0.00
16/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	6937	7	6937	7	0.00
16/07/2013	R186 On 08-May-14			Bond Future	8.15	121.8123	8.1500	121.8123	0.00
16/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2714	3	2714	3	0.00
16/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2689	3	2689	3	0.00
16/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2738	3	2738	3	0.00
16/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	12358	13	12358	13	0.00
16/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	12431	13	12431	13	0.00
16/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	12504	13	12504	13	0.00
16/07/2013	R186 On 07-August-14			Bond Future	8.24	8.3000	8.2388	8.3000	0.00
16/07/2013	R186 On 07-August-14	8.29	Call	Bond Future	438	0	438	0	0.00
16/07/2013	R186 On 07-August-14	8.31	Call	Bond Future	608	0	608	0	0.00
16/07/2013	R186 On 07-August-14	8.30	Call	Bond Future	523	0	523	0	0.00
16/07/2013	R186 On 07-August-14	8.30	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R186 On 07-August-14	8.29	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R186 On 07-August-14	8.31	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R197 On 01-August-13			Bond Future	276.46	275.9895	276.4574	275.9895	2,546.00
16/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	18543	19	18543	19	0.00
16/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	18553	19	18553	19	0.00
16/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	18533	19	18533	19	0.00
16/07/2013	R197 On 07-November-13			Bond Future	280.39	280.0000	280.3940	280.0000	0.00
16/07/2013	R197 On 07-November-13	280.01	Call	Bond Future	384	0	384	0	0.00
16/07/2013	R197 On 07-November-13	280.00	Call	Bond Future	394	0	394	0	0.00
16/07/2013	R197 On 07-November-13	279.99	Call	Bond Future	404	0	404	0	0.00
16/07/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R201 On 01-August-13			Bond Future	5.36	105.4682	5.3642	105.4682	0.00
16/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68272	68	68272	68	0.00
16/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R201 On 07-November-13			Bond Future	5.38	106.9560	5.3805	106.9560	0.00
16/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	165	0	165	0	0.00
16/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	168	0	168	0	0.00
16/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	171	0	171	0	0.00
16/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	804	1	804	1	0.00
16/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	796	1	796	1	0.00
16/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	812	1	812	1	0.00
16/07/2013	R201 On 06-February-14			Bond Future	5.37	103.9835	5.3688	103.9835	0.00
16/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	386	0	386	0	0.00
16/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	394	0	394	0	0.00
16/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	390	0	390	0	0.00
16/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	491	1	491	1	0.00
16/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	487	1	487	1	0.00
16/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	496	1	496	1	0.00
16/07/2013	R201 On 08-May-14			Bond Future	5.33	105.3915	5.3330	105.3915	0.00
16/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	254	0	254	0	0.00
16/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	256	0	256	0	0.00
16/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	252	0	252	0	0.00
16/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	602	1	602	1	0.00
16/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	606	1	606	1	0.00

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16/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	610	1	610	1	0.00
16/07/2013	R201 On 07-August-14			Bond Future	5.15	5.3000	5.1523	5.3000	0.00
16/07/2013	R201 On 07-August-14	5.29	Call	Bond Future	50	0	50	0	0.00
16/07/2013	R201 On 07-August-14	5.31	Call	Bond Future	57	0	57	0	0.00
16/07/2013	R201 On 07-August-14	5.30	Call	Bond Future	53	0	53	0	0.00
16/07/2013	R201 On 07-August-14	5.29	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R201 On 07-August-14	5.30	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R201 On 07-August-14	5.31	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R202 On 01-August-13			Bond Future	206.52	205.8821	206.5167	205.8821	43,856.00
16/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	16483	17	16483	17	0.00
16/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	16493	17	16493	17	0.00
16/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	16473	17	16473	17	0.00
16/07/2013	R202 On 07-November-13			Bond Future	209.46	209.0000	209.4573	209.0000	164.00
16/07/2013	R202 On 07-November-13	208.99	Call	Bond Future	467	0	467	0	0.00
16/07/2013	R202 On 07-November-13	209.01	Call	Bond Future	447	0	447	0	0.00
16/07/2013	R202 On 07-November-13	209.00	Call	Bond Future	457	0	457	0	0.00
16/07/2013	R202 On 07-November-13	209.01	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R202 On 07-November-13	209.00	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R202 On 07-November-13	208.99	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R203 On 01-August-13			Bond Future	6.73	108.4229	6.7302	108.4229	3,016.00
16/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	95381	95	95381	95	0.00
16/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R203 On 07-November-13			Bond Future	6.85	105.7929	6.8494	105.7929	3,131.00
16/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	349	0	349	0	0.00
16/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	362	0	362	0	0.00
16/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	355	0	355	0	0.00
16/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103737	104	103737	104	0.00
16/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	201	0	201	0	15.00
16/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3313	3	3313	3	0.00
16/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3285	3	3285	3	0.00
16/07/2013	R203 On 07-November-13	571.00	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
16/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3342	3	3342	3	0.00
16/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4191	4	4191	4	0.00
16/07/2013	R203 On 06-February-14			Bond Future	6.97	107.2134	6.9698	107.2134	0.00
16/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	676	1	676	1	0.00
16/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	694	1	694	1	0.00
16/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	525	0	525	0	16.00
16/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	685	1	685	1	0.00
16/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	3857	4	3857	4	0.00
16/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3378	4	3378	4	0.00
16/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3354	3	3354	3	0.00
16/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3330	3	3330	3	0.00
16/07/2013	R203 On 08-May-14			Bond Future	7.10	104.5039	7.0973	104.5039	0.00
16/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	566	1	566	1	0.00
16/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	554	1	554	1	0.00
16/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	560	1	560	1	0.00
16/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2469	2	2469	2	16.00
16/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	4713	5	4713	5	0.00
16/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1568	2	1568	2	0.00
16/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	4662	5	4662	5	0.00
16/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	4688	5	4688	5	0.00
16/07/2013	R203 On 07-August-14			Bond Future	7.24	7.3000	7.2357	7.3000	0.00
16/07/2013	R203 On 07-August-14	7.31	Call	Bond Future	206	0	206	0	0.00
16/07/2013	R203 On 07-August-14	7.30	Call	Bond Future	178	0	178	0	0.00
16/07/2013	R203 On 07-August-14	7.29	Call	Bond Future	151	0	151	0	0.00
16/07/2013	R203 On 07-August-14	7.30	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R203 On 07-August-14	7.31	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R203 On 07-August-14	7.29	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R204 On 01-August-13			Bond Future	6.96	105.3612	6.9588	105.3612	25,172.00
16/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96712	96	96712	96	0.00
16/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R204 On 07-November-13			Bond Future	7.07	106.8474	7.0653	106.8474	0.00
16/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	631	1	631	1	0.00
16/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	642	1	642	1	0.00
16/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	620	1	620	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
16/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1712	2	1712	2	0.00
16/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4009	4	4009	4	0.00
16/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	1995	2	1995	2	1,270.00
16/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	3974	4	3974	4	0.00
16/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4043	4	4043	4	0.00
16/07/2013	R204 On 06-February-14			Bond Future	7.17	104.2514	7.1677	104.2514	0.00
16/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	1159	1	1159	1	0.00
16/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	1172	1	1172	1	0.00
16/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1185	1	1185	1	0.00
16/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4430	5	4430	5	0.00
16/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4400	5	4400	5	0.00
16/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4370	5	4370	5	0.00
16/07/2013	R204 On 08-May-14			Bond Future	7.28	105.6630	7.2799	105.6630	0.00
16/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	1038	1	1038	1	0.00
16/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	1028	1	1028	1	0.00
16/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	1048	1	1048	1	0.00
16/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6035	6	6035	6	0.00
16/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	5972	6	5972	6	0.00
16/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6003	6	6003	6	0.00
16/07/2013	R204 On 07-August-14			Bond Future	7.40	7.4500	7.3984	7.4500	0.00
16/07/2013	R204 On 07-August-14	7.46	Call	Bond Future	229	0	229	0	0.00
16/07/2013	R204 On 07-August-14	7.44	Call	Bond Future	154	0	154	0	0.00
16/07/2013	R204 On 07-August-14	7.45	Call	Bond Future	192	0	192	0	0.00
16/07/2013	R204 On 07-August-14	7.44	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R204 On 07-August-14	7.46	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R204 On 07-August-14	7.45	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R206 On 01-August-13			Bond Future	5.37	101.3212	5.3671	101.3212	0.00
16/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30338	30	30338	30	0.00
16/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R206 On 07-November-13			Bond Future	5.46	102.7505	5.4636	102.7505	0.00
16/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	21	0	21	0	0.00
16/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	22	0	22	0	0.00
16/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	21	0	21	0	0.00
16/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	231	0	231	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
16/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	229	0	229	0	0.00
16/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	228	0	228	0	0.00
16/07/2013	R207 On 01-August-13			Bond Future	7.21	100.3275	7.2079	100.3275	22,835.00
16/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	93069	93	93069	93	0.00
16/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R207 On 07-November-13			Bond Future	7.31	101.7428	7.3091	101.7428	1,508.00
16/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	922	1	922	1	0.00
16/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	908	1	908	1	0.00
16/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	894	1	894	1	0.00
16/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	3942	4	3942	4	0.00
16/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	3906	4	3906	4	0.00
16/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	3979	4	3979	4	0.00
16/07/2013	R207 On 06-February-14			Bond Future	7.41	99.4692	7.4069	99.4692	0.00
16/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1279	1	1279	1	0.00
16/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1294	1	1294	1	0.00
16/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1265	1	1265	1	0.00
16/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	4921	5	4921	5	0.00
16/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	4956	5	4956	5	0.00
16/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	4886	5	4886	5	0.00
16/07/2013	R207 On 08-May-14			Bond Future	7.52	100.8161	7.5150	100.8161	0.00
16/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	1122	1	1122	1	0.00
16/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	1133	1	1133	1	0.00
16/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	1112	1	1112	1	0.00
16/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7290	8	7290	8	0.00
16/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7252	8	7252	8	0.00
16/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7328	8	7328	8	0.00
16/07/2013	R207 On 07-August-14			Bond Future	7.63	7.7000	7.6280	7.7000	0.00
16/07/2013	R207 On 07-August-14	7.69	Call	Bond Future	268	0	268	0	0.00
16/07/2013	R207 On 07-August-14	7.71	Call	Bond Future	354	0	354	0	0.00
16/07/2013	R207 On 07-August-14	7.70	Call	Bond Future	311	0	311	0	0.00
16/07/2013	R207 On 07-August-14	7.70	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R207 On 07-August-14	7.69	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R207 On 07-August-14	7.71	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R208 On 01-August-13			Bond Future	7.34	98.5803	7.3373	98.5803	18,025.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	89911	90	89911	90	0.00
16/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R208 On 07-November-13			Bond Future	7.43	96.5751	7.4336	96.5751	0.00
16/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2518	2	2518	2	0.00
16/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	985	1	985	1	0.00
16/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	970	1	970	1	0.00
16/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	1001	1	1001	1	0.00
16/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2155	2	2155	2	1,520.00
16/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	4572	5	4572	5	0.00
16/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	4530	5	4530	5	0.00
16/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	4489	5	4489	5	0.00
16/07/2013	R208 On 06-February-14			Bond Future	7.52	97.8717	7.5245	97.8717	0.00
16/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1379	1	1379	1	0.00
16/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1395	1	1395	1	0.00
16/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1411	1	1411	1	0.00
16/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	5611	6	5611	6	0.00
16/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	5571	6	5571	6	0.00
16/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	5652	6	5652	6	0.00
16/07/2013	R208 On 08-May-14			Bond Future	7.62	95.8004	7.6194	95.8004	0.00
16/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	1145	1	1145	1	0.00
16/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	1168	1	1168	1	0.00
16/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	1157	1	1157	1	0.00
16/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8275	9	8275	9	0.00
16/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8186	8	8186	8	0.00
16/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	8231	9	8231	9	0.00
16/07/2013	R208 On 07-August-14			Bond Future	7.72	7.8000	7.7170	7.8000	0.00
16/07/2013	R208 On 07-August-14	7.80	Call	Bond Future	411	0	411	0	0.00
16/07/2013	R208 On 07-August-14	7.79	Call	Bond Future	361	0	361	0	0.00
16/07/2013	R208 On 07-August-14	7.81	Call	Bond Future	460	0	460	0	0.00
16/07/2013	R208 On 07-August-14	7.80	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R208 On 07-August-14	7.81	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R208 On 07-August-14	7.79	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R209 On 01-August-13			Bond Future	8.66	78.1273	8.6558	78.1273	19,898.00
16/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	68506	68	68506	68	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
16/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	84	0	84	0	0.00
16/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	5628	6	5628	6	2,000.00
16/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R209 On 07-November-13			Bond Future	8.74	76.0851	8.7423	76.0851	319.00
16/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	4018	4	4018	4	0.00
16/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	5977	6	5977	6	0.00
16/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	4058	4	4058	4	0.00
16/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	3450	3	3450	3	0.00
16/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	3979	4	3979	4	0.00
16/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	6696	6	6696	6	0.00
16/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	7191	7	7191	7	0.00
16/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	8209	8	8209	8	0.00
16/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	3605	4	3605	4	0.00
16/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	1782	2	1782	2	5,000.00
16/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4182	4	4182	4	4,700.00
16/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3528	4	3528	4	0.00
16/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2138	2	2138	2	1,000.00
16/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1218	1	1218	1	1,520.00
16/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3566	4	3566	4	0.00
16/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1573	2	1573	2	980.00
16/07/2013	R209 On 06-February-14			Bond Future	8.82	77.1067	8.8225	77.1067	0.00
16/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	4031	4	4031	4	0.00
16/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	4098	4	4098	4	0.00
16/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	4064	4	4064	4	0.00
16/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6273	6	6273	6	0.00
16/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6225	6	6225	6	0.00
16/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6178	6	6178	6	0.00
16/07/2013	R209 On 08-May-14			Bond Future	8.90	75.0057	8.9038	75.0057	0.00
16/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2767	3	2767	3	0.00
16/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2744	3	2744	3	0.00
16/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2721	3	2721	3	0.00
16/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	11518	12	11518	12	0.00
16/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	11586	12	11586	12	0.00
16/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	11451	12	11451	12	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
16/07/2013	R209 On 07-August-14			Bond Future	8.99	9.0500	8.9851	9.0500	0.00
16/07/2013	R209 On 07-August-14	9.06	Call	Bond Future	561	0	561	0	0.00
16/07/2013	R209 On 07-August-14	9.05	Call	Bond Future	486	0	486	0	0.00
16/07/2013	R209 On 07-August-14	9.04	Call	Bond Future	412	0	412	0	0.00
16/07/2013	R209 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R209 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R209 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R210 On 01-August-13			Bond Future	159.41	159.4007	159.4065	159.4007	1,237.00
16/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	13593	14	13593	14	0.00
16/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	13603	14	13603	14	0.00
16/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	13583	14	13583	14	0.00
16/07/2013	R210 On 07-November-13			Bond Future	159.75	160.0000	159.7538	160.0000	0.00
16/07/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R210 On 07-November-13	160.01	Put	Bond Future	256	0	256	0	0.00
16/07/2013	R210 On 07-November-13	160.00	Put	Bond Future	246	0	246	0	0.00
16/07/2013	R210 On 07-November-13	159.99	Put	Bond Future	236	0	236	0	0.00
16/07/2013	R211 On 01-August-13			Bond Future	128.41	128.4149	128.4127	128.4149	522.00
16/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1587	2	1587	2	0.00
16/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1597	2	1597	2	0.00
16/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1577	2	1577	2	0.00
16/07/2013	R211 On 07-November-13			Bond Future	130.24	130.0000	130.2413	130.0000	0.00
16/07/2013	R211 On 07-November-13	130.00	Call	Bond Future	241	0	241	0	0.00
16/07/2013	R211 On 07-November-13	129.99	Call	Bond Future	251	0	251	0	0.00
16/07/2013	R211 On 07-November-13	130.01	Call	Bond Future	231	0	231	0	0.00
16/07/2013	R211 On 07-November-13	130.01	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R211 On 07-November-13	130.00	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
16/07/2013	R211 On 07-November-13	129.99	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R212 On 01-August-13			Bond Future	131.36	130.4547	131.3616	130.4547	21,791.00
16/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	6648	8	6648	8	0.00
16/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	6638	8	6638	8	0.00
16/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	6628	8	6628	8	0.00
16/07/2013	R212 On 07-November-13			Bond Future	133.23	133.0000	133.2321	133.0000	0.00
16/07/2013	R212 On 07-November-13	132.99	Call	Bond Future	242	0	242	0	0.00
16/07/2013	R212 On 07-November-13	133.00	Call	Bond Future	232	0	232	0	0.00
16/07/2013	R212 On 07-November-13	133.01	Call	Bond Future	222	0	222	0	0.00
16/07/2013	R212 On 07-November-13	133.00	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R212 On 07-November-13	133.01	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R212 On 07-November-13	132.99	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R213 On 01-August-13			Bond Future	8.45	89.4769	8.4514	89.4769	7,971.00
16/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	79239	79	79239	79	0.00
16/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R213 On 07-November-13			Bond Future	8.54	87.2023	8.5426	87.2023	289.00
16/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	4059	4	4059	4	0.00
16/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	4018	4	4018	4	0.00
16/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	3978	4	3978	4	0.00
16/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	3558	4	3558	4	0.00
16/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	3519	4	3519	4	0.00
16/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	3597	4	3597	4	0.00
16/07/2013	R213 On 06-February-14			Bond Future	8.63	88.3731	8.6288	88.3731	0.00
16/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3849	4	3849	4	0.00
16/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3882	4	3882	4	0.00
16/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3915	4	3915	4	0.00
16/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	6540	7	6540	7	0.00
16/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	6490	7	6490	7	0.00
16/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	6589	7	6589	7	0.00
16/07/2013	R213 On 08-May-14			Bond Future	8.71	86.0312	8.7127	86.0312	0.00
16/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2757	3	2757	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
16/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2712	3	2712	3	0.00
16/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2734	3	2734	3	0.00
16/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	11613	12	11613	12	0.00
16/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	11680	12	11680	12	0.00
16/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	11546	12	11546	12	0.00
16/07/2013	R213 On 07-August-14			Bond Future	8.80	8.8500	8.7981	8.8500	0.00
16/07/2013	R213 On 07-August-14	8.84	Call	Bond Future	320	0	320	0	0.00
16/07/2013	R213 On 07-August-14	8.86	Call	Bond Future	472	0	472	0	0.00
16/07/2013	R213 On 07-August-14	8.85	Call	Bond Future	396	0	396	0	0.00
16/07/2013	R213 On 07-August-14	8.86	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R213 On 07-August-14	8.85	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R213 On 07-August-14	8.84	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R214 On 01-August-13			Bond Future	8.82	78.8754	8.8160	78.8754	840.00
16/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	68518	68	68518	68	0.00
16/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R214 On 07-November-13			Bond Future	8.90	76.7039	8.9044	76.7039	0.00
16/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	939	1	939	1	0.00
16/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	924	1	924	1	0.00
16/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	909	1	909	1	0.00
16/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	10738	11	10738	11	0.00
16/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	10822	11	10822	11	0.00
16/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	10906	11	10906	11	0.00
16/07/2013	R214 On 06-February-14			Bond Future	8.99	9.0000	8.9878	9.0000	0.00
16/07/2013	R214 On 06-February-14	9.01	Call	Bond Future	177	0	177	0	0.00
16/07/2013	R214 On 06-February-14	9.00	Call	Bond Future	97	0	97	0	0.00
16/07/2013	R214 On 06-February-14	8.99	Call	Bond Future	18	0	18	0	0.00
16/07/2013	R214 On 06-February-14	9.00	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R214 On 06-February-14	8.99	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R214 On 06-February-14	9.01	Put	Bond Future	0	0	0	0	0.00
16/07/2013	R248 On 01-August-13			Bond Future	8.93	101.9298	8.9267	101.9298	603.00
16/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	12548	13	12548	13	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
16/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	12419	12	12419	12	0.00
16/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	12678	13	12678	13	0.00
16/07/2013	R248 On 07-November-13			Bond Future	9.02	98.9467	9.0190	98.9467	0.00
16/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	13618	14	13618	14	0.00
16/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	13489	13	13489	13	0.00
16/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	13360	13	13360	13	0.00
16/07/2013	R248 On 06-February-14			Bond Future	9.11	9.1000	9.1064	9.1000	0.00
16/07/2013	R248 On 06-February-14	9.11	Call	Bond Future	36	0	36	0	0.00
16/07/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
16/07/2013	R248 On 06-February-14	9.09	Put	Bond Future	166	0	166	0	0.00
16/07/2013	R248 On 06-February-14	9.10	Put	Bond Future	65	0	65	0	0.00
16/07/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00