



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For August 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
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	251	0	0.00
07/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	241	0	241	0	0.00
07/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	231	0	231	0	0.00
07/08/2013	2038 On 07-November-13			Bond Future	104.67	106.4643	104.6745	106.4643	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	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	5316	4	0.00
07/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	5326	4	5326	4	0.00
07/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	5336	4	5336	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	2217	2	0.00
07/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	2227	2	2227	2	0.00
07/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	2207	2	2207	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
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

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	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
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	569	1	0.00
07/08/2013	EL28	On 07-November-13	110.01	Put	Bond Future	579	1	579	1	0.00
07/08/2013	EL28	On 07-November-13	109.99	Put	Bond Future	559	1	559	1	0.00
07/08/2013	ES33	On 07-November-13			Bond Future	9.73	81.8905	9.7346	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	10055	10	0.00
07/08/2013	ES33	On 07-November-13	8.50	Put	Bond Future	9966	10	9966	10	0.00
07/08/2013	ES33	On 07-November-13	8.51	Put	Bond Future	9878	10	9878	10	0.00
07/08/2013	ES33	On 06-February-14			Bond Future	9.86	82.9654	9.8586	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

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07/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2279	2	2279	2	0.00
07/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2203	2	2203	2	0.00
07/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2354	2	2354	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	161310	15	0.00
07/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	161210	15	161210	15	0.00
07/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	161110	15	161110	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	44790	4	0.00
07/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	44690	4	44690	4	0.00
07/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	44890	4	44890	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	6120	0	0.00
07/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	6220	0	6220	0	0.00
07/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	6020	0	6020	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
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)	8.8220	(0.0200)	0.00
07/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

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07/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/08/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	0.00
07/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	700.00
07/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.20	94.8000	5.2000	94.8000	0.00
07/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.27	94.7300	5.2700	94.7300	0.00
07/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.37	94.6600	5.3700	94.6600	1,500.00
07/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.45	94.5800	5.4500	94.5800	1,000.00
07/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
07/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.73	94.3000	5.7300	94.3000	400.00
07/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.04	93.9900	6.0400	93.9900	1,000.00
07/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.35	93.6900	6.3500	93.6900	0.00
07/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.66	93.3800	6.6600	93.3800	0.00
07/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.95	93.0900	6.9500	93.0900	250.00
07/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.21	92.8400	7.2100	92.8400	0.00
07/08/2013	R023 On 07-November-13			Bond Future	7.96	100.7334	7.9568	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	9966	9	0.00
07/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	9893	9	9893	9	0.00
07/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	10038	10	10038	10	0.00
07/08/2013	R023 On 06-February-14			Bond Future	8.06	102.0556	8.0634	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	1347	1	0.00
07/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	1410	1	1410	1	0.00
07/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	1283	1	1283	1	0.00
07/08/2013	R157 On 07-November-13			Bond Future	6.26	114.5551	6.2560	114.5551	24,771.00
07/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	241	0	241	0	0.00
07/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	236	0	236	0	0.00
07/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	246	0	246	0	0.00
07/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1467	1	1467	1	0.00
07/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1453	1	1453	1	0.00

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07/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1481	1	1481	1	0.00
07/08/2013	R157 On 06-February-14			Bond Future	6.43	116.0587	6.4338	116.0587	100.00
07/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	401	0	401	0	0.00
07/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	406	0	406	0	0.00
07/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	410	0	410	0	0.00
07/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	1665	2	1665	2	0.00
07/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	1677	2	1677	2	0.00
07/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	1654	2	1654	2	0.00
07/08/2013	R157 On 08-May-14			Bond Future	6.63	110.8141	6.6334	110.8141	0.00
07/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	269	0	269	0	0.00
07/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	267	0	267	0	0.00
07/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	264	0	264	0	0.00
07/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2214	2	2214	2	0.00
07/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2225	2	2225	2	0.00
07/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2203	2	2203	2	0.00
07/08/2013	R157 On 07-August-14			Bond Future	6.91	112.3151	6.9096	112.3151	0.00
07/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	856	0	856	0	0.00
07/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	862	0	862	0	0.00
07/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	867	0	867	0	0.00
07/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	1042	0	1042	0	0.00
07/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	1036	0	1036	0	0.00
07/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1030	0	1030	0	0.00
07/08/2013	R186 On 07-November-13			Bond Future	8.28	121.8629	8.2827	121.8629	56,778.00
07/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	3051	3	3051	3	0.00
07/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	4675	5	4675	5	0.00
07/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	6012	6	6012	6	0.00
07/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	243	0	243	0	1,000.00
07/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	7488	8	7488	8	0.00
07/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	3502	4	3502	4	0.00
07/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	130	0	130	0	5,290.00
07/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	3130	3	3130	3	0.00
07/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	2530	3	2530	3	1,000.00
07/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	3091	3	3091	3	0.00
07/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	5074	5	5074	5	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 07-November-13	8.75	Put	Bond Future	1972	2	1972	2	1,030.00
07/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	4326	4	4326	4	0.00
07/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	2772	3	2772	3	4,000.00
07/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	3793	4	3793	4	250.00
07/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	14999	15	14999	15	0.00
07/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	17533	17	17533	17	0.00
07/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	4275	4	4275	4	0.00
07/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	4225	4	4225	4	0.00
07/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1367	1	1367	1	1,200.00
07/08/2013	R186 On 06-February-14			Bond Future	8.38	118.1732	8.3825	118.1732	100.00
07/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	2851	3	2851	3	0.00
07/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	2821	3	2821	3	0.00
07/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	2881	3	2881	3	0.00
07/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	8453	8	8453	8	0.00
07/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	8515	8	8515	8	0.00
07/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	8578	8	8578	8	0.00
07/08/2013	R186 On 08-May-14			Bond Future	8.48	119.7658	8.4832	119.7658	0.00
07/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1979	2	1979	2	0.00
07/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1960	2	1960	2	0.00
07/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1999	2	1999	2	0.00
07/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	14487	14	14487	14	0.00
07/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	14566	14	14566	14	0.00
07/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	14644	14	14644	14	0.00
07/08/2013	R186 On 07-August-14			Bond Future	8.59	116.0974	8.5867	116.0974	0.00
07/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	5707	0	5707	0	0.00
07/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	5780	0	5780	0	0.00
07/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	5744	0	5744	0	0.00
07/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	8149	2	8149	2	0.00
07/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	8198	2	8198	2	0.00
07/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	8101	2	8101	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

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	R197 On 07-November-13	280.00	Put	Bond Future	1372	0	1372	0	0.00
07/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	1382	0	1382	0	0.00
07/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	1362	0	1362	0	0.00
07/08/2013	R201 On 07-November-13			Bond Future	5.44	106.9513	5.4365	106.9513	0.00
07/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	127	0	127	0	0.00
07/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	130	0	130	0	0.00
07/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	132	0	132	0	0.00
07/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	826	1	826	1	0.00
07/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	818	1	818	1	0.00
07/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	835	1	835	1	0.00
07/08/2013	R201 On 06-February-14			Bond Future	5.48	103.9474	5.4787	103.9474	0.00
07/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	344	0	344	0	0.00
07/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	351	0	351	0	0.00
07/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	348	0	348	0	0.00
07/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	542	1	542	1	0.00
07/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	537	0	537	0	0.00
07/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	547	1	547	1	0.00
07/08/2013	R201 On 08-May-14			Bond Future	5.50	105.3482	5.5010	105.3482	0.00
07/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	225	0	225	0	0.00
07/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	227	0	227	0	0.00
07/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	223	0	223	0	0.00
07/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	674	1	674	1	0.00
07/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	678	1	678	1	0.00
07/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	682	1	682	1	0.00
07/08/2013	R201 On 07-August-14			Bond Future	5.49	102.3663	5.4855	102.3663	0.00
07/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	281	0	281	0	0.00
07/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	284	0	284	0	0.00
07/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	282	0	282	0	0.00
07/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	351	0	351	0	0.00
07/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	349	0	349	0	0.00
07/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	347	0	347	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

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	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	3670	2	0.00
07/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	3680	2	3680	2	0.00
07/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	3660	2	3660	2	0.00
07/08/2013	R203 On 07-November-13			Bond Future	6.97	105.6206	6.9654	105.6206	7,729.00
07/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	190	0	190	0	0.00
07/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	200	0	200	0	0.00
07/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	195	0	195	0	0.00
07/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	103341	103	103341	103	0.00
07/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	95	0	95	0	15.00
07/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	3549	4	3549	4	0.00
07/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	3518	3	3518	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	3580	4	0.00
07/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	4482	4	4482	4	0.00
07/08/2013	R203 On 06-February-14			Bond Future	7.11	107.0069	7.1052	107.0069	0.00
07/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	484	1	484	1	0.00
07/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	498	1	498	1	0.00
07/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	362	0	362	0	16.00
07/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	491	1	491	1	0.00
07/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	3618	4	3618	4	0.00
07/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	4128	4	4128	4	0.00
07/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	3593	4	3593	4	0.00
07/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	3567	4	3567	4	0.00
07/08/2013	R203 On 08-May-14			Bond Future	7.25	104.2880	7.2467	104.2880	0.00
07/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	391	0	391	0	0.00
07/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	400	0	400	0	0.00
07/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	395	0	395	0	0.00
07/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	2091	2	2091	2	16.00
07/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	4995	5	4995	5	0.00
07/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	1636	2	1636	2	0.00
07/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	4942	5	4942	5	0.00
07/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	4968	5	4968	5	0.00
07/08/2013	R203 On 07-August-14			Bond Future	7.41	105.7006	7.4055	105.7006	0.00

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07/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1887	0	1887	0	0.00
07/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1873	0	1873	0	0.00
07/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1860	0	1860	0	0.00
07/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	2165	0	2165	0	0.00
07/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	2150	0	2150	0	0.00
07/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	2179	0	2179	0	0.00
07/08/2013	R204 On 07-November-13			Bond Future	7.19	106.7429	7.1858	106.7429	25,774.00
07/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	348	0	348	0	0.00
07/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	1237	1	1237	1	0.00
07/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	356	0	356	0	0.00
07/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	364	0	364	0	0.00
07/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	4253	4	4253	4	0.00
07/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	2040	2	2040	2	1,270.00
07/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	4216	4	4216	4	0.00
07/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	4291	4	4291	4	0.00
07/08/2013	R204 On 06-February-14			Bond Future	7.30	104.1140	7.3034	104.1140	0.00
07/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	801	1	801	1	0.00
07/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	822	1	822	1	0.00
07/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	812	1	812	1	0.00
07/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	4630	5	4630	5	0.00
07/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	4597	4	4597	4	0.00
07/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	4565	4	4565	4	0.00
07/08/2013	R204 On 08-May-14			Bond Future	7.43	105.5170	7.4263	105.5170	0.00
07/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	759	1	759	1	0.00
07/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	751	1	751	1	0.00
07/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	767	1	767	1	0.00
07/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	6330	6	6330	6	0.00
07/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	6263	6	6263	6	0.00
07/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	6296	6	6296	6	0.00
07/08/2013	R204 On 07-August-14			Bond Future	7.56	102.9154	7.5598	102.9154	0.00
07/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	2703	0	2703	0	0.00
07/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	2668	0	2668	0	0.00
07/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	2685	0	2685	0	0.00
07/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	3111	0	3111	0	0.00

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07/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	3072	0	3072	0	0.00
07/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	3092	0	3092	0	0.00
07/08/2013	R206 On 07-November-13			Bond Future	5.71	102.7252	5.7103	102.7252	0.00
07/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	16	0	16	0	0.00
07/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	17	0	17	0	0.00
07/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	16	0	16	0	0.00
07/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	270	0	270	0	0.00
07/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	269	0	269	0	0.00
07/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	267	0	267	0	0.00
07/08/2013	R207 On 07-November-13			Bond Future	7.50	101.3937	7.4972	101.3937	27,380.00
07/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	576	1	576	1	0.00
07/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	565	1	565	1	0.00
07/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	555	1	555	1	0.00
07/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	4515	4	4515	4	0.00
07/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	4475	4	4475	4	0.00
07/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	4556	4	4556	4	0.00
07/08/2013	R207 On 06-February-14			Bond Future	7.61	99.0854	7.6116	99.0854	0.00
07/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	930	1	930	1	0.00
07/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	942	1	942	1	0.00
07/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	918	1	918	1	0.00
07/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	5529	5	5529	5	0.00
07/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	5567	5	5567	5	0.00
07/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	5492	5	5492	5	0.00
07/08/2013	R207 On 08-May-14			Bond Future	7.73	100.4208	7.7325	100.4208	0.00
07/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	834	1	834	1	0.00
07/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	843	1	843	1	0.00
07/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	825	1	825	1	0.00
07/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	7978	8	7978	8	0.00
07/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	8018	8	8018	8	0.00
07/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	7938	8	7938	8	0.00
07/08/2013	R207 On 07-August-14			Bond Future	7.86	98.1409	7.8621	98.1409	0.00
07/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	3255	0	3255	0	0.00
07/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	3295	0	3295	0	0.00
07/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	3275	0	3275	0	0.00

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07/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	3971	0	3971	0	0.00
07/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	3994	0	3994	0	0.00
07/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	3949	0	3949	0	0.00
07/08/2013	R208 On 07-November-13			Bond Future	7.64	96.1285	7.6367	96.1285	14,428.00
07/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	517	1	517	1	0.00
07/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	1699	2	1699	2	0.00
07/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	507	1	507	1	0.00
07/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	528	1	528	1	0.00
07/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	2440	2	2440	2	1,520.00
07/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	5213	5	5213	5	0.00
07/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	5119	5	5119	5	0.00
07/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	5166	5	5166	5	0.00
07/08/2013	R208 On 06-February-14			Bond Future	7.74	97.3902	7.7425	97.3902	0.00
07/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	914	1	914	1	0.00
07/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	926	1	926	1	0.00
07/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	939	1	939	1	0.00
07/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	6247	6	6247	6	0.00
07/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	6290	6	6290	6	0.00
07/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	6334	6	6334	6	0.00
07/08/2013	R208 On 08-May-14			Bond Future	7.85	95.3062	7.8489	95.3062	0.00
07/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	768	1	768	1	0.00
07/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	786	1	786	1	0.00
07/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	777	1	777	1	0.00
07/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	9067	9	9067	9	0.00
07/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	8973	9	8973	9	0.00
07/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	9020	9	9020	9	0.00
07/08/2013	R208 On 07-August-14			Bond Future	7.96	96.5971	7.9610	96.5971	0.00
07/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	3428	0	3428	0	0.00
07/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	3405	0	3405	0	0.00
07/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	3451	0	3451	0	0.00
07/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	4218	1	4218	1	0.00
07/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	4192	0	4192	0	0.00
07/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	4245	1	4245	1	0.00
07/08/2013	R209 On 07-November-13			Bond Future	9.09	73.8842	9.0922	73.8842	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
07/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	1944	2	1944	2	0.00
07/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	2336	2	2336	2	0.00
07/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	4547	5	4547	5	0.00
07/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	2365	2	2365	2	0.00
07/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	3933	4	3933	4	0.00
07/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	2395	2	2395	2	0.00
07/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	4977	5	4977	5	0.00
07/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	5884	6	5884	6	0.00
07/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	4641	5	4641	5	0.00
07/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2312	2	2312	2	5,000.00
07/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	5356	5	5356	5	4,700.00
07/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	4544	4	4544	4	0.00
07/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	2774	3	2774	3	1,000.00
07/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1573	2	1573	2	1,520.00
07/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	4592	4	4592	4	0.00
07/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	2039	2	2039	2	980.00
07/08/2013	R209 On 06-February-14			Bond Future	9.19	74.8541	9.1858	74.8541	0.00
07/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	2684	3	2684	3	0.00
07/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	2736	3	2736	3	0.00
07/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	2710	3	2710	3	0.00
07/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	7664	8	7664	8	0.00
07/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	7609	7	7609	7	0.00
07/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	7554	7	7554	7	0.00
07/08/2013	R209 On 08-May-14			Bond Future	9.28	72.7180	9.2784	72.7180	0.00
07/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1953	2	1953	2	0.00
07/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1935	2	1935	2	0.00
07/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1918	2	1918	2	0.00
07/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	13489	13	13489	13	0.00
07/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	13562	13	13562	13	0.00
07/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	13416	13	13416	13	0.00
07/08/2013	R209 On 07-August-14			Bond Future	9.37	73.7030	9.3725	73.7030	0.00
07/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	5333	0	5333	0	0.00
07/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	5364	0	5364	0	0.00
07/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	5302	0	5302	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	R209 On 07-August-14	9.06	Put	Bond Future	7633	2	7633	2	0.00
07/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	7720	2	7720	2	0.00
07/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	7677	2	7677	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	5353	4	0.00
07/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	5363	4	5363	4	0.00
07/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	5373	4	5373	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	183	0	0.00
07/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	193	0	193	0	0.00
07/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	173	0	173	0	0.00
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	2088	2	0.00
07/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	2098	2	2098	2	0.00
07/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	2078	2	2078	2	0.00
07/08/2013	R213 On 07-November-13			Bond Future	8.90	84.9476	8.8975	84.9476	9,112.00
07/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	2333	2	2333	2	0.00
07/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	2303	2	2303	2	0.00
07/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	2273	2	2273	2	0.00
07/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	4630	5	4630	5	0.00
07/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	4581	5	4581	5	0.00
07/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	4680	5	4680	5	0.00
07/08/2013	R213 On 06-February-14			Bond Future	9.00	86.0626	8.9983	86.0626	0.00
07/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	2644	3	2644	3	0.00
07/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	2669	3	2669	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	R213 On 06-February-14	8.31	Call	Bond Future	2695	3	2695	3	0.00
07/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	8177	8	8177	8	0.00
07/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	8120	8	8120	8	0.00
07/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	8234	8	8234	8	0.00
07/08/2013	R213 On 08-May-14			Bond Future	9.09	83.6842	9.0942	83.6842	0.00
07/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1929	2	1929	2	0.00
07/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1964	2	1964	2	0.00
07/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1947	2	1947	2	0.00
07/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	13719	14	13719	14	0.00
07/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	13791	14	13791	14	0.00
07/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	13647	13	13647	13	0.00
07/08/2013	R213 On 07-August-14			Bond Future	9.19	84.8177	9.1935	84.8177	0.00
07/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	5405	0	5405	0	0.00
07/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	5468	0	5468	0	0.00
07/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	5436	0	5436	0	0.00
07/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	7944	2	7944	2	0.00
07/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	7988	2	7988	2	0.00
07/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	8033	2	8033	2	0.00
07/08/2013	R214 On 07-November-13			Bond Future	9.29	73.9636	9.2903	73.9636	577.00
07/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	326	0	326	0	0.00
07/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	319	0	319	0	0.00
07/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	312	0	312	0	0.00
07/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	13236	13	13236	13	0.00
07/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	13144	13	13144	13	0.00
07/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	13328	13	13328	13	0.00
07/08/2013	R214 On 06-February-14			Bond Future	9.39	74.9345	9.3885	74.9345	0.00
07/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	3739	4	3739	4	0.00
07/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	3708	4	3708	4	0.00
07/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	3678	4	3678	4	0.00
07/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	6692	6	6692	6	0.00
07/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	6741	7	6741	7	0.00
07/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	6644	6	6644	6	0.00
07/08/2013	R248 On 07-November-13			Bond Future	9.34	95.5635	9.3426	95.5635	780.00
07/08/2013	R248 On 07-November-13	7.85	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
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	16589	17	0.00
07/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	16718	17	16718	17	0.00
07/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	16847	17	16847	17	0.00
07/08/2013	R248 On 06-February-14			Bond Future	9.44	96.8179	9.4434	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	3467	4	0.00
07/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	3366	3	3366	3	0.00
07/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	3265	3	3265	3	0.00