



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For January 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	2025 On 07-February-13			Bond Future	114.51	114.5010	114.5109	114.5010	0.00
07/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	3521	4	3521	4	0.00
07/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	3511	4	3511	4	0.00
07/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	3501	3	3501	3	0.00
07/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
07/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
07/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
07/01/2013	2038 On 07-February-13			Bond Future	114.89	114.2080	114.8903	114.2080	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
07/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	8900	8	8900	8	0.00
07/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	8880	8	8880	8	0.00
07/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	8890	8	8890	8	0.00
07/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
07/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
07/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
07/01/2013	2050 On 07-February-13			Bond Future	120.37	119.4380	120.3708	119.4380	122.00
07/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	7381	6	7381	6	0.00
07/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	7371	6	7371	6	0.00
07/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	7361	6	7361	6	0.00
07/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
07/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
07/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
07/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	AL7T On 07-February-13			Index Future	489.15	487.3470	489.1450	487.3470	12.00
07/01/2013	AL7T On 02-May-13			Index Future	495.31	493.4880	495.3110	493.4880	0.00
07/01/2013	ALBI On 07-February-13			Index Future	436.35	434.0640	436.3500	434.0640	1,070.00
07/01/2013	ALBI On 02-May-13			Index Future	441.85	439.5330	441.8510	439.5330	0.00
07/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	C208 On 31-March-21			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
07/01/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/01/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2013	EL28 On 07-February-13			Bond Future	114.51	114.0657	114.5145	114.0657	0.00
07/01/2013	EL28 On 07-February-13	112.99	Call	Bond Future	1524	1	1524	1	0.00
07/01/2013	EL28 On 07-February-13	113.01	Call	Bond Future	1504	1	1504	1	0.00
07/01/2013	EL28 On 07-February-13	113.00	Call	Bond Future	1514	1	1514	1	0.00
07/01/2013	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
07/01/2013	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
07/01/2013	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
07/01/2013	ES33 On 07-February-13			Bond Future	8.71	90.7567	8.7068	90.7567	303.00
07/01/2013	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
07/01/2013	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
07/01/2013	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
07/01/2013	ES33 On 07-February-13	8.56	Put	Bond Future	1285	2	1285	2	0.00
07/01/2013	ES33 On 07-February-13	8.55	Put	Bond Future	1373	2	1373	2	0.00
07/01/2013	ES33 On 07-February-13	8.54	Put	Bond Future	1462	2	1462	2	0.00
07/01/2013	GOVI On 07-February-13			GOVI	436.41	434.1290	436.4090	434.1290	335.00
07/01/2013	GOVI On 07-February-13	432.99	Call	GOVI	34190	1	34190	1	0.00
07/01/2013	GOVI On 07-February-13	433.00	Call	GOVI	34090	1	34090	1	0.00
07/01/2013	GOVI On 07-February-13	433.01	Call	GOVI	33990	1	33990	1	0.00
07/01/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
07/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
07/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
07/01/2013	GOVI On 02-May-13			GOVI	441.91	439.5990	441.9110	439.5990	0.00
07/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	89210	7	89210	7	0.00
07/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	89110	7	89110	7	0.00

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07/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	89010	7	89010	7	0.00
07/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
07/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
07/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
07/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/01/2013	IGOV On 07-February-13			Index Future	200.99	200.4650	200.9860	200.4650	608.00
07/01/2013	IGOV On 02-May-13			Index Future	203.52	202.9900	203.5200	202.9900	0.00
07/01/2013	ILBI On 07-February-13			Index Future	542.81	542.8110	542.8110	542.8110	183.00
07/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/01/2013	JBAF On 16-January-13			Jibar Tradeable Future	5.10	94.8800	5.1000	94.8800	0.00
07/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.05	94.9700	5.0500	94.9700	0.00
07/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.02	95.0100	5.0200	95.0100	1,000.00
07/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	4.98	95.0400	4.9800	95.0400	0.00
07/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	4.97	95.0600	4.9700	95.0600	0.00
07/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.95	95.0800	4.9500	95.0800	500.00
07/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.95	95.0900	4.9500	95.0900	2,200.00
07/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.00	95.0500	5.0000	95.0500	2,000.00
07/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.10	94.9500	5.1000	94.9500	500.00
07/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.23	94.8400	5.2300	94.8400	800.00
07/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.37	94.7000	5.3700	94.7000	0.00
07/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.55	94.5600	5.5500	94.5600	0.00
07/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
07/01/2013	R023 On 07-February-13			Bond Future	6.79	109.9786	6.7896	109.9786	1,630.00
07/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	1860	1	1860	1	0.00
07/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	2007	2	2007	2	0.00
07/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	1933	1	1933	1	0.00
07/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00

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07/01/2013	R023 On 02-May-13			Bond Future	6.84	107.3958	6.8377	107.3958	2.00
07/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	1475	1	1475	1	0.00
07/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	1547	1	1547	1	0.00
07/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	1619	1	1619	1	0.00
07/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R023 On 01-August-13			Bond Future	6.89	108.8165	6.8909	108.8165	0.00
07/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	2818	2	2818	2	0.00
07/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	2956	2	2956	2	0.00
07/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	2887	2	2887	2	0.00
07/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R157 On 07-February-13			Bond Future	5.34	124.9126	5.3432	124.9126	7,467.00
07/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2472	2	2472	2	0.00
07/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	3043	3	3043	3	0.00
07/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3559	3	3559	3	0.00
07/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3688	4	3688	4	0.00
07/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3816	4	3816	4	0.00
07/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R157 On 02-May-13			Bond Future	5.35	119.6219	5.3474	119.6219	13,141.00
07/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	542	0	542	0	0.00
07/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	529	0	529	0	0.00
07/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	554	0	554	0	0.00
07/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	523	1	523	1	0.00
07/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	547	1	547	1	0.00
07/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	535	1	535	1	0.00
07/01/2013	R157 On 07-November-13			Bond Future	5.36	116.1015	5.3565	116.1015	0.00
07/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	1037	1	1037	1	0.00

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07/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	1049	1	1049	1	0.00
07/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	1026	1	1026	1	0.00
07/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	585	1	585	1	0.00
07/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	571	1	571	1	0.00
07/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	578	1	578	1	0.00
07/01/2013	R186 On 07-February-13			Bond Future	7.28	128.2073	7.2818	128.2073	57,188.00
07/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	753	1	753	1	10,300.00
07/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	1701	1	1701	1	670.00
07/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	1903	1	1903	1	0.00
07/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	11697	11	11697	11	0.00
07/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	12141	11	12141	11	0.00
07/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	10086	9	10086	9	0.00
07/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	11251	10	11251	10	0.00
07/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	11430	10	11430	10	0.00
07/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	3175	3	3175	3	575.00
07/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	7216	6	7216	6	0.00
07/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	5071	4	5071	4	1,000.00
07/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	391	1	391	1	0.00
07/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	135	0	135	0	150.00
07/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	963	1	963	1	0.00
07/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	11	0	11	0	0.00
07/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	12	0	12	0	0.00
07/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	27	0	27	0	2,000.00
07/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	7	0	7	0	0.00
07/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	9	0	9	0	0.00
07/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	1819	2	1819	2	100.00
07/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	2028	3	2028	3	0.00
07/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	3691	5	3691	5	0.00
07/01/2013	R186 On 02-May-13			Bond Future	7.34	129.7581	7.3399	129.7581	12.00
07/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	3978	3	3978	3	0.00
07/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	4030	4	4030	4	0.00
07/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	3926	3	3926	3	0.00
07/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	3422	4	3422	4	0.00
07/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	3326	4	3326	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	3374	4	3374	4	0.00
07/01/2013	R186 On 07-November-13			Bond Future	7.48	127.9636	7.4769	127.9636	0.00
07/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	9905	9	9905	9	0.00
07/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	9964	9	9964	9	0.00
07/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	13600	13	13600	13	0.00
07/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	9846	9	9846	9	0.00
07/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	3665	4	3665	4	0.00
07/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	2104	2	2104	2	130.00
07/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	3604	4	3604	4	0.00
07/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	3634	4	3634	4	0.00
07/01/2013	R189 On 07-February-13			Bond Future	217.93	217.9266	217.9343	217.9266	154.00
07/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4944	5	4944	5	0.00
07/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4924	5	4924	5	0.00
07/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4934	5	4934	5	0.00
07/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R197 On 07-February-13			Bond Future	287.13	287.1065	287.1304	287.1065	2,633.00
07/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	8140	8	8140	8	0.00
07/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	8130	8	8130	8	0.00
07/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	8120	8	8120	8	0.00
07/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R197 On 02-May-13			Bond Future	290.75	290.7235	290.7501	290.7235	40.00
07/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8360	8	8360	8	0.00
07/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8340	8	8340	8	0.00
07/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8350	8	8350	8	0.00
07/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R201 On 07-February-13			Bond Future	5.06	107.6722	5.0584	107.6722	1,540.00
07/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	110	0	110	0	0.00
07/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	985	1	985	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2056	2	2056	2	0.00
07/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2145	2	2145	2	0.00
07/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2234	2	2234	2	0.00
07/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	2	0	2	0	0.00
07/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	254	0	254	0	0.00
07/01/2013	R201 On 02-May-13			Bond Future	5.02	108.9746	5.0241	108.9746	4.00
07/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	3	0	3	0	0.00
07/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	3	0	3	0	0.00
07/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	4	0	4	0	0.00
07/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1563	2	1563	2	0.00
07/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1595	2	1595	2	0.00
07/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1579	2	1579	2	0.00
07/01/2013	R201 On 07-November-13			Bond Future	4.88	107.5023	4.8817	107.5023	0.00
07/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	362	0	362	0	0.00
07/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	367	0	367	0	0.00
07/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	356	0	356	0	0.00
07/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	457	0	457	0	0.00
07/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	446	0	446	0	0.00
07/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	452	0	452	0	0.00
07/01/2013	R202 On 07-February-13			Bond Future	219.22	217.8176	219.2193	217.8176	51,536.00
07/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	14229	13	14229	13	0.00
07/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	14209	13	14209	13	0.00
07/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	14219	13	14219	13	0.00
07/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R202 On 02-May-13			Bond Future	221.98	220.5619	221.9828	220.5619	1.00
07/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	10943	10	10943	10	0.00
07/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	10933	10	10933	10	0.00
07/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	10923	10	10923	10	0.00
07/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R203 On 07-February-13			Bond Future	5.78	113.0105	5.7821	113.0105	19,398.00
07/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	178	0	178	0	10,000.00
07/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1489	1	1489	1	12,600.00
07/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2783	3	2783	3	0.00
07/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4748	5	4748	5	0.00
07/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5582	5	5582	5	0.00
07/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	2983	3	2983	3	0.00
07/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3184	3	3184	3	0.00
07/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3586	3	3586	3	0.00
07/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	3	0	3	0	30,250.00
07/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	6	0	6	0	0.00
07/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	9	0	9	0	0.00
07/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	13	0	13	0	0.00
07/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	118	0	118	0	3,254.00
07/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1204	1	1204	1	0.00
07/01/2013	R203 On 02-May-13			Bond Future	5.81	110.2209	5.8117	110.2209	22.00
07/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1249	1	1249	1	0.00
07/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1227	1	1227	1	0.00
07/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1271	1	1271	1	0.00
07/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	878	1	878	1	0.00
07/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	913	1	913	1	0.00
07/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	895	1	895	1	0.00
07/01/2013	R203 On 07-November-13			Bond Future	5.89	109.0897	5.8896	109.0897	0.00
07/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1935	2	1935	2	0.00
07/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1955	2	1955	2	0.00
07/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1916	2	1916	2	0.00
07/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1560	2	1560	2	0.00
07/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1527	2	1527	2	0.00
07/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1543	2	1543	2	0.00
07/01/2013	R204 On 07-February-13			Bond Future	6.02	110.5182	6.0236	110.5182	16,672.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6298	6	6298	6	0.00
07/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	7061	7	7061	7	0.00
07/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9404	9	9404	9	0.00
07/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9864	10	9864	10	0.00
07/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9634	9	9634	9	0.00
07/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R204 On 02-May-13			Bond Future	6.06	111.8550	6.0612	111.8550	24.00
07/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	2153	2	2153	2	0.00
07/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	2184	2	2184	2	0.00
07/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	2122	2	2122	2	0.00
07/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	993	1	993	1	0.00
07/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	957	1	957	1	0.00
07/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	974	1	974	1	0.00
07/01/2013	R204 On 07-November-13			Bond Future	6.15	110.8448	6.1545	110.8448	0.00
07/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2777	3	2777	3	0.00
07/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2802	3	2802	3	0.00
07/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4806	5	4806	5	0.00
07/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2752	3	2752	3	0.00
07/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	2140	2	2140	2	0.00
07/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	1054	1	1054	1	180.00
07/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	2100	2	2100	2	0.00
07/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	2120	2	2120	2	0.00
07/01/2013	R206 On 07-February-13			Bond Future	5.06	102.7222	5.0603	102.7222	1,120.00
07/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	5	0	5	0	0.00
07/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	50	0	50	0	0.00
07/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	802	1	802	1	0.00
07/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	891	1	891	1	0.00
07/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	847	1	847	1	0.00
07/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	105	0	105	0	0.00
07/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	278	0	278	0	0.00
07/01/2013	R206 On 02-May-13			Bond Future	4.99	103.9647	4.9939	103.9647	23.00
07/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
07/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
07/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
07/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1105	1	1105	1	0.00
07/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1091	1	1091	1	0.00
07/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1098	1	1098	1	0.00
07/01/2013	R206 On 07-November-13			Bond Future	3.98	103.0062	3.9756	103.0062	0.00
07/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	87	0	87	0	0.00
07/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	86	0	86	0	0.00
07/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	89	0	89	0	0.00
07/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	29	0	29	0	0.00
07/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	30	0	30	0	0.00
07/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	29	0	29	0	0.00
07/01/2013	R207 On 07-February-13			Bond Future	6.29	105.5451	6.2913	105.5451	11,309.00
07/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7487	7	7487	7	0.00
07/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8215	8	8215	8	0.00
07/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10259	10	10259	10	0.00
07/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10511	10	10511	10	0.00
07/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	10762	10	10762	10	0.00
07/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R207 On 02-May-13			Bond Future	6.34	106.8218	6.3365	106.8218	0.00
07/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	2068	2	2068	2	0.00
07/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	2038	2	2038	2	0.00
07/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	2099	2	2099	2	0.00
07/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1417	2	1417	2	0.00
07/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1466	2	1466	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1441	2	1441	2	0.00
07/01/2013	R207 On 07-November-13			Bond Future	6.44	106.0690	6.4439	106.0690	0.00
07/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3597	3	3597	3	0.00
07/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3627	3	3627	3	0.00
07/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3568	3	3568	3	0.00
07/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	2309	2	2309	2	0.00
07/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	2267	2	2267	2	0.00
07/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	2288	2	2288	2	0.00
07/01/2013	R208 On 07-February-13			Bond Future	6.43	104.1304	6.4313	104.1304	19,911.00
07/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	166	0	166	0	12,250.00
07/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8116	8	8116	8	0.00
07/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	8515	8	8515	8	0.00
07/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	13884	14	13884	14	0.00
07/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9081	9	9081	9	0.00
07/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	9643	9	9643	9	0.00
07/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9362	9	9362	9	0.00
07/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	2943	3	2943	3	0.00
07/01/2013	R208 On 02-May-13			Bond Future	6.47	101.9969	6.4742	101.9969	47.00
07/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2622	2	2622	2	0.00
07/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2550	2	2550	2	0.00
07/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2586	2	2586	2	0.00
07/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1508	2	1508	2	0.00
07/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1533	2	1533	2	0.00
07/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1483	2	1483	2	0.00
07/01/2013	R208 On 07-November-13			Bond Future	6.58	101.4035	6.5792	101.4035	0.00
07/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	4087	4	4087	4	0.00
07/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6627	6	6627	6	0.00
07/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	4022	4	4022	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	4055	4	4055	4	0.00
07/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2781	3	2781	3	0.00
07/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2806	3	2806	3	0.00
07/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1446	2	1446	2	230.00
07/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2757	3	2757	3	0.00
07/01/2013	R209 On 07-February-13			Bond Future	8.10	82.2348	8.0980	82.2348	11,334.00
07/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	4691	4	4691	4	0.00
07/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	6154	5	6154	5	0.00
07/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	7045	6	7045	6	0.00
07/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	8157	7	8157	7	0.00
07/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	7417	7	7417	7	0.00
07/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	7861	7	7861	7	0.00
07/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	7787	7	7787	7	0.00
07/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	23	0	23	0	0.00
07/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	21	0	21	0	0.00
07/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	30	0	30	0	0.00
07/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	17	0	17	0	0.00
07/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	40	0	40	0	0.00
07/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	76	0	76	0	14,000.00
07/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	201	0	201	0	11,000.00
07/01/2013	R209 On 02-May-13			Bond Future	8.16	80.0878	8.1572	80.0878	33.00
07/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	2633	2	2633	2	0.00
07/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	2557	2	2557	2	0.00
07/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	2595	2	2595	2	0.00
07/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	3983	5	3983	5	0.00
07/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	4035	5	4035	5	0.00
07/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	3931	4	3931	4	0.00
07/01/2013	R209 On 07-November-13			Bond Future	8.30	79.1438	8.2953	79.1438	0.00
07/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	8381	8	8381	8	0.00
07/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	11705	11	11705	11	0.00
07/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	8288	8	8288	8	0.00
07/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	8334	8	8334	8	0.00
07/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	4230	5	4230	5	0.00
07/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	4262	5	4262	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
07/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	2436	3	2436	3	180.00
07/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	4199	5	4199	5	0.00
07/01/2013	R210 On 07-February-13			Bond Future	166.34	166.3261	166.3418	166.3261	1,212.00
07/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9352	9	9352	9	0.00
07/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9332	9	9332	9	0.00
07/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9342	9	9342	9	0.00
07/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R210 On 02-May-13			Bond Future	166.58	166.5643	166.5816	166.5643	7.00
07/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5442	5	5442	5	0.00
07/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5432	5	5432	5	0.00
07/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5422	5	5422	5	0.00
07/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R211 On 07-February-13			Bond Future	126.28	126.2725	126.2795	126.2725	522.00
07/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3289	3	3289	3	0.00
07/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3269	3	3269	3	0.00
07/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3279	3	3279	3	0.00
07/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R211 On 02-May-13			Bond Future	127.87	127.8633	127.8714	127.8633	7.00
07/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2181	2	2181	2	0.00
07/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2171	2	2171	2	0.00
07/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2161	2	2161	2	0.00
07/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R212 On 07-February-13			Bond Future	132.31	132.2956	132.3067	132.2956	9,064.00
07/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3317	3	3317	3	0.00
07/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3297	3	3297	3	0.00
07/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3307	3	3307	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
07/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R212 On 02-May-13			Bond Future	133.97	133.9624	133.9746	133.9624	11.00
07/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	2885	3	2885	3	0.00
07/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	2875	3	2875	3	0.00
07/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	2865	3	2865	3	0.00
07/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
07/01/2013	R213 On 07-February-13			Bond Future	7.81	94.6063	7.8085	94.6063	10,414.00
07/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	9177	8	9177	8	0.00
07/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	9559	9	9559	9	0.00
07/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	9940	9	9940	9	0.00
07/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	10319	10	10319	10	0.00
07/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	7	0	7	0	0.00
07/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	10	0	10	0	0.00
07/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	14	0	14	0	0.00
07/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	18	0	18	0	0.00
07/01/2013	R213 On 02-May-13			Bond Future	7.87	92.2162	7.8662	92.2162	5.00
07/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	3367	3	3367	3	0.00
07/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	3324	3	3324	3	0.00
07/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	3281	3	3281	3	0.00
07/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	3515	4	3515	4	0.00
07/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	3469	4	3469	4	0.00
07/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	3423	4	3423	4	0.00
07/01/2013	R213 On 07-November-13			Bond Future	8.00	91.2129	8.0049	91.2129	0.00
07/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	8700	8	8700	8	0.00
07/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	8599	8	8599	8	0.00
07/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	8649	8	8649	8	0.00
07/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3704	4	3704	4	0.00
07/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3734	4	3734	4	0.00
07/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3674	4	3674	4	0.00
07/01/2013	R214 On 07-February-13			Bond Future	8.13	84.0385	8.1328	84.0385	1,714.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	4444	4	4444	4	0.00
07/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	4516	4	4516	4	0.00
07/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	4588	4	4588	4	0.00
07/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	316	1	316	1	0.00
07/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	329	1	329	1	0.00
07/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	343	1	343	1	0.00