



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
01/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	2025 On 01-August-13			Bond Future	109.82	109.8423	109.8212	109.8423	0.00
01/08/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
01/08/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
01/08/2013	2025 On 01-August-13	117.99	Put	Bond Future	8169	8	8169	8	0.00
01/08/2013	2025 On 01-August-13	118.00	Put	Bond Future	8179	8	8179	8	0.00
01/08/2013	2025 On 01-August-13	118.01	Put	Bond Future	8189	8	8189	8	0.00
01/08/2013	2025 On 07-November-13			Bond Future	111.38	111.4061	111.3847	111.4061	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
01/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	375	0	375	0	0.00
01/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	385	0	385	0	0.00
01/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	395	0	395	0	0.00
01/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	0	0	0	0	0.00
01/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	0	0	0	0	0.00
01/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	0	0	0	0	0.00
01/08/2013	2038 On 01-August-13			Bond Future	107.29	107.3087	107.2895	107.3087	0.00
01/08/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
01/08/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
01/08/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	2038 On 01-August-13	114.99	Put	Bond Future	7700	8	7700	8	0.00
01/08/2013	2038 On 01-August-13	115.00	Put	Bond Future	7710	8	7710	8	0.00
01/08/2013	2038 On 01-August-13	115.01	Put	Bond Future	7720	8	7720	8	0.00
01/08/2013	2038 On 07-November-13			Bond Future	108.82	108.8363	108.8169	108.8363	0.00
01/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
01/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
01/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	1173	1	1173	1	0.00
01/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	1183	1	1183	1	0.00
01/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	1193	1	1193	1	0.00
01/08/2013	2050 On 01-August-13			Bond Future	109.83	109.8464	109.8274	109.8464	0.00
01/08/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
01/08/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
01/08/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	2050 On 01-August-13	119.00	Put	Bond Future	9173	9	9173	9	0.00
01/08/2013	2050 On 01-August-13	118.99	Put	Bond Future	9163	9	9163	9	0.00
01/08/2013	2050 On 01-August-13	119.01	Put	Bond Future	9183	9	9183	9	0.00
01/08/2013	2050 On 07-November-13			Bond Future	110.58	111.4103	110.5801	111.4103	122.00
01/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	590	1	590	1	0.00
01/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	570	1	570	1	0.00
01/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	580	1	580	1	0.00
01/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
01/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
01/08/2013	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
01/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	AL37 On 01-August-13			Index Future	402.50	401.8680	402.5020	401.8680	0.00
01/08/2013	AL37 On 07-November-13			Index Future	407.55	407.5350	407.5520	407.5350	0.00
01/08/2013	AL37 On 06-February-14			Index Future	413.02	413.0010	413.0170	413.0010	0.00
01/08/2013	AL7T On 01-August-13			Index Future	475.00	473.2850	474.9970	473.2850	0.00
01/08/2013	AL7T On 07-November-13			Index Future	480.64	479.9600	480.6410	479.9600	1.00
01/08/2013	AL7T On 06-February-14			Index Future	487.09	486.3970	487.0870	486.3970	0.00
01/08/2013	ALBI On 01-August-13			Index Future	426.19	425.3280	426.1860	425.3280	0.00
01/08/2013	ALBI On 07-November-13			Index Future	431.12	431.3270	431.1150	431.3270	763.00
01/08/2013	ALBI On 06-February-14			Index Future	436.90	437.1110	436.8970	437.1110	73.00
01/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/08/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	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
01/08/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2013	EL28 On 01-August-13			Bond Future	113.63	111.1768	113.6271	111.1768	0.00
01/08/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
01/08/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
01/08/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	EL28 On 01-August-13	114.99	Put	Bond Future	1363	4	1363	4	0.00
01/08/2013	EL28 On 01-August-13	115.00	Put	Bond Future	1373	4	1373	4	0.00
01/08/2013	EL28 On 01-August-13	115.01	Put	Bond Future	1383	4	1383	4	0.00
01/08/2013	EL28 On 07-November-13			Bond Future	110.94	111.3740	110.9431	111.3740	0.00
01/08/2013	EL28 On 07-November-13	110.00	Call	Bond Future	943	1	943	1	0.00
01/08/2013	EL28 On 07-November-13	109.99	Call	Bond Future	953	1	953	1	0.00
01/08/2013	EL28 On 07-November-13	110.01	Call	Bond Future	933	1	933	1	0.00
01/08/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
01/08/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
01/08/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
01/08/2013	ES33 On 01-August-13			Bond Future	9.48	85.1527	9.4800	85.1527	0.00
01/08/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	ES33 On 01-August-13	91.02	Call	Bond Future	74226	74	74226	74	0.00
01/08/2013	ES33 On 01-August-13	9.00	Put	Bond Future	3815	4	3815	4	0.00
01/08/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
01/08/2013	ES33 On 07-November-13			Bond Future	9.65	82.5723	9.6484	82.5723	6,292.00
01/08/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
01/08/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
01/08/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
01/08/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9415	9	9415	9	0.00
01/08/2013	ES33 On 07-November-13	8.50	Put	Bond Future	9327	9	9327	9	0.00
01/08/2013	ES33 On 07-November-13	8.51	Put	Bond Future	9238	9	9238	9	0.00
01/08/2013	ES33 On 06-February-14			Bond Future	9.77	83.6799	9.7662	83.6799	0.00
01/08/2013	ES33 On 06-February-14	9.54	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
01/08/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
01/08/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
01/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1607	1	1607	1	0.00
01/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1531	1	1531	1	0.00
01/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1682	1	1682	1	0.00
01/08/2013	GOVI On 01-August-13			GOVI	425.72	424.8680	425.7180	424.8680	0.00
01/08/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
01/08/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
01/08/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
01/08/2013	GOVI On 01-August-13	445.99	Put	GOVI	202720	21	202720	21	0.00
01/08/2013	GOVI On 01-August-13	446.01	Put	GOVI	202920	21	202920	21	0.00
01/08/2013	GOVI On 01-August-13	446.00	Put	GOVI	202820	21	202820	21	0.00
01/08/2013	GOVI On 07-November-13			GOVI	430.66	430.8600	430.6630	430.8600	99.00
01/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
01/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
01/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
01/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	153370	15	153370	15	0.00
01/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	153470	15	153470	15	0.00
01/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	153270	15	153270	15	0.00
01/08/2013	GOVI On 06-February-14			GOVI	436.44	436.6390	436.4390	436.6390	268.00
01/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
01/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
01/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
01/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	35510	3	35510	3	0.00
01/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	35710	3	35710	3	0.00
01/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	35610	3	35610	3	0.00
01/08/2013	GOVI On 08-May-14			GOVI	442.35	442.5500	442.3470	442.5500	0.00
01/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	3370	1	3370	1	0.00
01/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	3470	1	3470	1	0.00
01/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	3570	1	3570	1	0.00
01/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
01/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
01/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
01/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

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01/08/2013	IGOV On 01-August-13			Index Future	196.85	196.8450	196.8510	196.8450	0.00
01/08/2013	IGOV On 07-November-13			Index Future	199.47	199.6480	199.4700	199.6480	1,078.00
01/08/2013	IGOV On 06-February-14			Index Future	202.17	202.3500	202.1690	202.3500	164.00
01/08/2013	ILBI On 01-August-13			Index Future	532.43	534.1510	532.4280	534.1510	0.00
01/08/2013	ILBI On 07-November-13			Index Future	540.08	541.8240	540.0760	541.8240	0.00
01/08/2013	ILBI On 06-February-14			Index Future	547.45	549.2250	547.4540	549.2250	186.00
01/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
01/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/08/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8400	5.1400	94.8400	0.00
01/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.18	94.8000	5.1800	94.8000	700.00
01/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.23	94.7600	5.2300	94.7600	0.00
01/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.31	94.6700	5.3100	94.6700	0.00
01/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.39	94.6000	5.3900	94.6000	1,500.00
01/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.48	94.5000	5.4800	94.5000	1,000.00
01/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
01/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.71	94.2700	5.7100	94.2700	400.00
01/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.03	93.9400	6.0300	93.9400	1,000.00
01/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.35	93.5800	6.3500	93.5800	0.00
01/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.68	93.2700	6.6800	93.2700	0.00
01/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.95	92.9900	6.9500	92.9900	250.00
01/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.20	92.7500	7.2000	92.7500	0.00
01/08/2013	R023 On 01-August-13			Bond Future	7.77	102.8342	7.7650	102.8342	0.00
01/08/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R023 On 01-August-13	7.30	Put	Bond Future	3161	4	3161	4	0.00
01/08/2013	R023 On 01-August-13	7.31	Put	Bond Future	3091	3	3091	3	0.00
01/08/2013	R023 On 01-August-13	7.29	Put	Bond Future	3230	4	3230	4	0.00
01/08/2013	R023 On 07-November-13			Bond Future	7.91	100.3688	7.9092	100.3688	11,644.00
01/08/2013	R023 On 07-November-13	6.51	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
01/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	9659	10	9659	10	0.00
01/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	9732	10	9732	10	0.00
01/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	9586	10	9586	10	0.00
01/08/2013	R023 On 06-February-14			Bond Future	8.01	101.7150	8.0092	101.7150	0.00
01/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	1007	1	1007	1	0.00
01/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	944	1	944	1	0.00
01/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	1071	1	1071	1	0.00
01/08/2013	R157 On 01-August-13			Bond Future	6.10	119.6251	6.1000	119.6251	0.00
01/08/2013	R157 On 01-August-13	116.11	Call	Bond Future	90247	90	90247	90	0.00
01/08/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R157 On 07-November-13			Bond Future	6.28	114.5058	6.2827	114.5058	21,698.00
01/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	250	0	250	0	0.00
01/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	255	0	255	0	0.00
01/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	245	0	245	0	0.00
01/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1525	2	1525	2	0.00
01/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1539	2	1539	2	0.00
01/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1511	2	1511	2	0.00
01/08/2013	R157 On 06-February-14			Bond Future	6.44	116.0418	6.4447	116.0418	0.00
01/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	366	0	366	0	0.00
01/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	375	0	375	0	0.00
01/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	370	0	370	0	0.00
01/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	1648	2	1648	2	0.00
01/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	1636	2	1636	2	0.00
01/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	1659	2	1659	2	0.00
01/08/2013	R157 On 08-May-14			Bond Future	6.64	110.8036	6.6414	110.8036	0.00
01/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	258	0	258	0	0.00
01/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	255	0	255	0	0.00
01/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	252	0	252	0	0.00
01/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2214	2	2214	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
01/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2225	2	2225	2	0.00
01/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2203	2	2203	2	0.00
01/08/2013	R157 On 07-August-14			Bond Future	6.90	112.3235	6.9021	112.3235	0.00
01/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	177	0	177	0	0.00
01/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	166	0	166	0	0.00
01/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	155	0	155	0	0.00
01/08/2013	R186 On 01-August-13			Bond Future	8.12	120.1732	8.1200	120.1732	0.00
01/08/2013	R186 On 01-August-13	7.25	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R186 On 01-August-13	128.26	Call	Bond Future	111229	111	111229	111	0.00
01/08/2013	R186 On 01-August-13	7.80	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R186 On 01-August-13	7.20	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R186 On 01-August-13	8.80	Call	Bond Future	5991	6	5991	6	0.00
01/08/2013	R186 On 01-August-13	9.00	Call	Bond Future	7672	7	7672	7	0.00
01/08/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R186 On 01-August-13	7.50	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R186 On 01-August-13	6.80	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R186 On 01-August-13	8.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R186 On 01-August-13	7.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R186 On 01-August-13	6.75	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R186 On 01-August-13	7.80	Put	Bond Future	2975	3	2975	3	0.00
01/08/2013	R186 On 01-August-13	6.50	Put	Bond Future	16183	17	16183	17	0.00
01/08/2013	R186 On 01-August-13	7.25	Put	Bond Future	8334	9	8334	9	0.00
01/08/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R186 On 01-August-13	8.80	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R186 On 01-August-13	8.00	Put	Bond Future	1103	1	1103	1	0.00
01/08/2013	R186 On 01-August-13	6.80	Put	Bond Future	12966	13	12966	13	0.00
01/08/2013	R186 On 01-August-13	7.20	Put	Bond Future	8838	9	8838	9	0.00
01/08/2013	R186 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R186 On 01-August-13	7.00	Put	Bond Future	10879	11	10879	11	0.00
01/08/2013	R186 On 01-August-13	7.50	Put	Bond Future	5858	6	5858	6	0.00
01/08/2013	R186 On 01-August-13	6.75	Put	Bond Future	13494	14	13494	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2013	R186 On 07-November-13			Bond Future	8.26	121.8680	8.2615	121.8680	56,359.00
01/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	3156	3	3156	3	0.00
01/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	4807	5	4807	5	0.00
01/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	6162	6	6162	6	0.00
01/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	261	0	261	0	1,000.00
01/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	7655	8	7655	8	0.00
01/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	3617	4	3617	4	0.00
01/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	141	0	141	0	5,290.00
01/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	3237	3	3237	3	0.00
01/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	2623	3	2623	3	1,000.00
01/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	3196	3	3196	3	0.00
01/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	4978	5	4978	5	0.00
01/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	1933	2	1933	2	1,030.00
01/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	4242	4	4242	4	0.00
01/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	2716	3	2716	3	4,000.00
01/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	3719	4	3719	4	250.00
01/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	14829	15	14829	15	0.00
01/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	17355	17	17355	17	0.00
01/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	4192	4	4192	4	0.00
01/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	4143	4	4143	4	0.00
01/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1345	1	1345	1	1,200.00
01/08/2013	R186 On 06-February-14			Bond Future	8.36	118.2125	8.3566	118.2125	0.00
01/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	2790	3	2790	3	0.00
01/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	2760	3	2760	3	0.00
01/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	2819	3	2819	3	0.00
01/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	8166	8	8166	8	0.00
01/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	8229	8	8229	8	0.00
01/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	8291	8	8291	8	0.00
01/08/2013	R186 On 08-May-14			Bond Future	8.46	119.8130	8.4554	119.8130	0.00
01/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1938	2	1938	2	0.00
01/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1918	2	1918	2	0.00
01/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1957	2	1957	2	0.00
01/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	14210	14	14210	14	0.00
01/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	14288	14	14288	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	14367	14	14367	14	0.00
01/08/2013	R186 On 07-August-14			Bond Future	8.56	116.1652	8.5554	116.1652	0.00
01/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	2147	2	2147	2	0.00
01/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	2232	2	2232	2	0.00
01/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	2062	2	2062	2	0.00
01/08/2013	R197 On 01-August-13			Bond Future	277.89	277.9470	277.8926	277.9470	0.00
01/08/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R197 On 01-August-13	295.00	Put	Bond Future	17107	17	17107	17	0.00
01/08/2013	R197 On 01-August-13	295.01	Put	Bond Future	17117	17	17117	17	0.00
01/08/2013	R197 On 01-August-13	294.99	Put	Bond Future	17097	17	17097	17	0.00
01/08/2013	R197 On 07-November-13			Bond Future	281.85	281.9040	281.8489	281.9040	2,097.00
01/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	1839	2	1839	2	0.00
01/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	1849	2	1849	2	0.00
01/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	1859	2	1859	2	0.00
01/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R201 On 01-August-13			Bond Future	5.29	105.5975	5.2900	105.5975	0.00
01/08/2013	R201 On 01-August-13	107.45	Call	Bond Future	68372	68	68372	68	0.00
01/08/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R201 On 07-November-13			Bond Future	5.35	107.0867	5.3505	107.0867	0.00
01/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	140	0	140	0	0.00
01/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	143	0	143	0	0.00
01/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	146	0	146	0	0.00
01/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	746	1	746	1	0.00
01/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	738	1	738	1	0.00
01/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	754	1	754	1	0.00
01/08/2013	R201 On 06-February-14			Bond Future	5.33	104.1146	5.3312	104.1146	0.00
01/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	369	0	369	0	0.00

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01/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	377	0	377	0	0.00
01/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	373	0	373	0	0.00
01/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	442	0	442	0	0.00
01/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	437	0	437	0	0.00
01/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	446	0	446	0	0.00
01/08/2013	R201 On 08-May-14			Bond Future	5.28	105.5242	5.2797	105.5242	0.00
01/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	238	0	238	0	0.00
01/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	240	0	240	0	0.00
01/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	236	0	236	0	0.00
01/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	554	1	554	1	0.00
01/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	558	1	558	1	0.00
01/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	562	1	562	1	0.00
01/08/2013	R201 On 07-August-14			Bond Future	5.06	102.5624	5.0623	102.5624	0.00
01/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	82	0	82	0	0.00
01/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	89	0	89	0	0.00
01/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	86	0	86	0	0.00
01/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R202 On 01-August-13			Bond Future	208.64	208.6816	208.6439	208.6816	0.00
01/08/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R202 On 01-August-13	223.00	Put	Bond Future	14356	14	14356	14	0.00
01/08/2013	R202 On 01-August-13	223.01	Put	Bond Future	14366	14	14366	14	0.00
01/08/2013	R202 On 01-August-13	222.99	Put	Bond Future	14346	14	14346	14	0.00
01/08/2013	R202 On 07-November-13			Bond Future	211.13	211.6525	211.1335	211.6525	42,966.00
01/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	2143	3	2143	3	0.00
01/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	2123	3	2123	3	0.00
01/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	2133	3	2133	3	0.00
01/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R203 On 01-August-13			Bond Future	6.80	108.2073	6.8000	108.2073	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
01/08/2013	R203 On 01-August-13	109.11	Call	Bond Future	95126	95	95126	95	0.00
01/08/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R203 On 07-November-13			Bond Future	6.97	105.5739	6.9684	105.5739	7,179.00
01/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	213	0	213	0	0.00
01/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	223	0	223	0	0.00
01/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	218	0	218	0	0.00
01/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	103330	103	103330	103	0.00
01/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	111	0	111	0	15.00
01/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	3582	4	3582	4	0.00
01/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	3552	4	3552	4	0.00
01/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	3613	4	3613	4	0.00
01/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	4508	4	4508	4	0.00
01/08/2013	R203 On 06-February-14			Bond Future	7.10	106.9900	7.0990	106.9900	0.00
01/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	510	1	510	1	0.00
01/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	524	1	524	1	0.00
01/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	388	0	388	0	16.00
01/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	517	1	517	1	0.00
01/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	4134	4	4134	4	0.00
01/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	3625	4	3625	4	0.00
01/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	3599	4	3599	4	0.00
01/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	3573	4	3573	4	0.00
01/08/2013	R203 On 08-May-14			Bond Future	7.24	104.2773	7.2377	104.2773	0.00
01/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	441	0	441	0	0.00
01/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	431	0	431	0	0.00
01/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	436	0	436	0	0.00
01/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	2148	2	2148	2	16.00
01/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	5008	5	5008	5	0.00
01/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	1667	2	1667	2	0.00
01/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	4956	5	4956	5	0.00
01/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	4982	5	4982	5	0.00
01/08/2013	R203 On 07-August-14			Bond Future	7.39	105.7076	7.3892	105.7076	0.00
01/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R203 On 07-August-14	7.30	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
01/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	247	0	247	0	0.00
01/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	219	0	219	0	0.00
01/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	274	0	274	0	0.00
01/08/2013	R204 On 01-August-13			Bond Future	7.02	105.2221	7.0200	105.2221	0.00
01/08/2013	R204 On 01-August-13	110.75	Call	Bond Future	96434	96	96434	96	0.00
01/08/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R204 On 07-November-13			Bond Future	7.17	106.7060	7.1679	106.7060	25,774.00
01/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	389	0	389	0	0.00
01/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	397	0	397	0	0.00
01/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	381	0	381	0	0.00
01/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	1301	1	1301	1	0.00
01/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	4210	4	4210	4	0.00
01/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	2027	2	2027	2	1,270.00
01/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	4173	4	4173	4	0.00
01/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	4247	4	4247	4	0.00
01/08/2013	R204 On 06-February-14			Bond Future	7.28	104.1067	7.2772	104.1067	0.00
01/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	859	1	859	1	0.00
01/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	870	1	870	1	0.00
01/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	880	1	880	1	0.00
01/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	4580	5	4580	5	0.00
01/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	4548	5	4548	5	0.00
01/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	4516	4	4516	4	0.00
01/08/2013	R204 On 08-May-14			Bond Future	7.40	105.5162	7.3966	105.5162	0.00
01/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	807	1	807	1	0.00
01/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	799	1	799	1	0.00
01/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	816	1	816	1	0.00
01/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	6262	6	6262	6	0.00
01/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	6196	6	6196	6	0.00
01/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	6229	6	6229	6	0.00
01/08/2013	R204 On 07-August-14			Bond Future	7.52	102.9322	7.5232	102.9322	0.00
01/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R204 On 07-August-14	7.45	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
01/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	308	0	308	0	0.00
01/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	234	0	234	0	0.00
01/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	271	0	271	0	0.00
01/08/2013	R206 On 01-August-13			Bond Future	5.34	101.3324	5.3400	101.3324	0.00
01/08/2013	R206 On 01-August-13	103.94	Call	Bond Future	30350	30	30350	30	0.00
01/08/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R206 On 07-November-13			Bond Future	5.59	102.7615	5.5851	102.7615	0.00
01/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	12	0	12	0	0.00
01/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	12	0	12	0	0.00
01/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	12	0	12	0	0.00
01/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	243	0	243	0	0.00
01/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	242	0	242	0	0.00
01/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	240	0	240	0	0.00
01/08/2013	R207 On 01-August-13			Bond Future	7.34	99.7389	7.3350	99.7389	0.00
01/08/2013	R207 On 01-August-13	106.18	Call	Bond Future	92425	92	92425	92	0.00
01/08/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R207 On 07-November-13			Bond Future	7.48	101.1455	7.4801	101.1455	27,380.00
01/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	604	1	604	1	0.00
01/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	593	1	593	1	0.00
01/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	582	1	582	1	0.00
01/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	4460	5	4460	5	0.00
01/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	4420	4	4420	4	0.00
01/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	4500	5	4500	5	0.00
01/08/2013	R207 On 06-February-14			Bond Future	7.59	98.8627	7.5874	98.8627	0.00
01/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	974	1	974	1	0.00
01/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	986	1	986	1	0.00
01/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	962	1	962	1	0.00
01/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	5461	6	5461	6	0.00
01/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	5498	6	5498	6	0.00
01/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	5423	5	5423	5	0.00
01/08/2013	R207 On 08-May-14			Bond Future	7.71	100.2012	7.7055	100.2012	0.00
01/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	902	1	902	1	0.00
01/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	911	1	911	1	0.00
01/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	893	1	893	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
01/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	7926	8	7926	8	0.00
01/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	7887	8	7887	8	0.00
01/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	7966	8	7966	8	0.00
01/08/2013	R207 On 07-August-14			Bond Future	7.83	97.9354	7.8296	97.9354	0.00
01/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	557	1	557	1	0.00
01/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	600	1	600	1	0.00
01/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	514	1	514	1	0.00
01/08/2013	R208 On 01-August-13			Bond Future	7.48	97.8118	7.4800	97.8118	0.00
01/08/2013	R208 On 01-August-13	101.40	Call	Bond Future	89108	89	89108	89	0.00
01/08/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R208 On 07-November-13			Bond Future	7.62	95.7953	7.6200	95.7953	14,453.00
01/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	1812	2	1812	2	0.00
01/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	584	1	584	1	0.00
01/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	573	1	573	1	0.00
01/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	596	1	596	1	0.00
01/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	2462	3	2462	3	1,520.00
01/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	5189	5	5189	5	0.00
01/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	5142	5	5142	5	0.00
01/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	5096	5	5096	5	0.00
01/08/2013	R208 On 06-February-14			Bond Future	7.72	97.0802	7.7197	97.0802	0.00
01/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	982	1	982	1	0.00
01/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	994	1	994	1	0.00
01/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	1007	1	1007	1	0.00
01/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	6239	6	6239	6	0.00
01/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	6196	6	6196	6	0.00
01/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	6282	6	6282	6	0.00
01/08/2013	R208 On 08-May-14			Bond Future	7.82	94.9980	7.8238	94.9980	0.00
01/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	851	1	851	1	0.00
01/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	870	1	870	1	0.00
01/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	860	1	860	1	0.00
01/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	9023	9	9023	9	0.00

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01/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	8930	9	8930	9	0.00
01/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	8977	9	8977	9	0.00
01/08/2013	R208 On 07-August-14			Bond Future	7.93	96.3011	7.9313	96.3011	0.00
01/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	646	1	646	1	0.00
01/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	596	1	596	1	0.00
01/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	695	1	695	1	0.00
01/08/2013	R209 On 01-August-13			Bond Future	8.89	76.4931	8.8900	76.4931	0.00
01/08/2013	R209 On 01-August-13	79.36	Call	Bond Future	66667	67	66667	67	0.00
01/08/2013	R209 On 01-August-13	8.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R209 On 01-August-13	8.00	Put	Bond Future	7383	8	7383	8	0.00
01/08/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R209 On 07-November-13			Bond Future	9.03	74.4276	9.0303	74.4276	18,944.00
01/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	2638	3	2638	3	0.00
01/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	4278	4	4278	4	0.00
01/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	2670	3	2670	3	0.00
01/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	2189	2	2189	2	0.00
01/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	2606	3	2606	3	0.00
01/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	4912	5	4912	5	0.00
01/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	5355	6	5355	6	0.00
01/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	6283	6	6283	6	0.00
01/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	4448	4	4448	4	0.00
01/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2214	2	2214	2	5,000.00
01/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	5138	5	5138	5	4,700.00
01/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	4355	4	4355	4	0.00
01/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	2655	3	2655	3	1,000.00
01/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1508	1	1508	1	1,520.00
01/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	4402	4	4402	4	0.00
01/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	1954	2	1954	2	980.00
01/08/2013	R209 On 06-February-14			Bond Future	9.12	75.4259	9.1191	75.4259	0.00
01/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	2860	3	2860	3	0.00
01/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	2915	3	2915	3	0.00

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01/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	2887	3	2887	3	0.00
01/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	7349	7	7349	7	0.00
01/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	7295	7	7295	7	0.00
01/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	7242	7	7242	7	0.00
01/08/2013	R209 On 08-May-14			Bond Future	9.21	73.3021	9.2090	73.3021	0.00
01/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	2036	2	2036	2	0.00
01/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	2017	2	2017	2	0.00
01/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1999	2	1999	2	0.00
01/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	13068	13	13068	13	0.00
01/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	13141	13	13141	13	0.00
01/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	12996	13	12996	13	0.00
01/08/2013	R209 On 07-August-14			Bond Future	9.30	74.3076	9.2994	74.3076	0.00
01/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	1748	2	1748	2	0.00
01/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	1897	2	1897	2	0.00
01/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	1822	2	1822	2	0.00
01/08/2013	R210 On 01-August-13			Bond Future	157.98	158.0121	157.9833	158.0121	0.00
01/08/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R210 On 01-August-13	173.00	Put	Bond Future	15017	15	15017	15	0.00
01/08/2013	R210 On 01-August-13	173.01	Put	Bond Future	15027	15	15027	15	0.00
01/08/2013	R210 On 01-August-13	172.99	Put	Bond Future	15007	15	15007	15	0.00
01/08/2013	R210 On 07-November-13			Bond Future	158.32	158.3515	158.3224	158.3515	1,237.00
01/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	1688	2	1688	2	0.00
01/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	1678	2	1678	2	0.00
01/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	1668	2	1668	2	0.00
01/08/2013	R211 On 01-August-13			Bond Future	128.23	128.2629	128.2326	128.2629	0.00
01/08/2013	R211 On 01-August-13	130.01	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
01/08/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R211 On 01-August-13	130.00	Put	Bond Future	1767	2	1767	2	0.00
01/08/2013	R211 On 01-August-13	130.01	Put	Bond Future	1777	2	1777	2	0.00
01/08/2013	R211 On 01-August-13	129.99	Put	Bond Future	1757	2	1757	2	0.00
01/08/2013	R211 On 07-November-13			Bond Future	130.06	130.0890	130.0582	130.0890	522.00
01/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	58	0	58	0	0.00
01/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	68	0	68	0	0.00
01/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	48	0	48	0	0.00
01/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R212 On 01-August-13			Bond Future	130.46	130.4899	130.4640	130.4899	0.00
01/08/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R212 On 01-August-13	138.01	Put	Bond Future	7546	8	7546	8	0.00
01/08/2013	R212 On 01-August-13	138.00	Put	Bond Future	7536	8	7536	8	0.00
01/08/2013	R212 On 01-August-13	137.99	Put	Bond Future	7526	8	7526	8	0.00
01/08/2013	R212 On 07-November-13			Bond Future	132.32	132.3478	132.3214	132.3478	21,791.00
01/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	679	1	679	1	0.00
01/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	689	1	689	1	0.00
01/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	669	1	669	1	0.00
01/08/2013	R213 On 01-August-13			Bond Future	8.70	87.7655	8.6950	87.7655	0.00
01/08/2013	R213 On 01-August-13	91.25	Call	Bond Future	77277	77	77277	77	0.00
01/08/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R213 On 07-November-13			Bond Future	8.84	85.4665	8.8408	85.4665	9,112.00
01/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	2680	3	2680	3	0.00
01/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	2648	3	2648	3	0.00
01/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	2616	3	2616	3	0.00
01/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	4538	4	4538	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
01/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	4491	4	4491	4	0.00
01/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	4586	4	4586	4	0.00
01/08/2013	R213 On 06-February-14			Bond Future	8.94	86.6128	8.9364	86.6128	0.00
01/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	2764	3	2764	3	0.00
01/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	2790	3	2790	3	0.00
01/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	2817	3	2817	3	0.00
01/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	7831	8	7831	8	0.00
01/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	7775	8	7775	8	0.00
01/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	7887	8	7887	8	0.00
01/08/2013	R213 On 08-May-14			Bond Future	9.03	84.2469	9.0298	84.2469	0.00
01/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	2037	2	2037	2	0.00
01/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	2001	2	2001	2	0.00
01/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	2019	2	2019	2	0.00
01/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	13313	13	13313	13	0.00
01/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	13384	13	13384	13	0.00
01/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	13242	13	13242	13	0.00
01/08/2013	R213 On 07-August-14			Bond Future	9.13	85.4025	9.1250	85.4025	0.00
01/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	1977	2	1977	2	0.00
01/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	2053	2	2053	2	0.00
01/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	2129	2	2129	2	0.00
01/08/2013	R214 On 01-August-13			Bond Future	9.08	76.7565	9.0750	76.7565	0.00
01/08/2013	R214 On 01-August-13	84.31	Call	Bond Future	66434	66	66434	66	0.00
01/08/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
01/08/2013	R214 On 07-November-13			Bond Future	9.23	74.5548	9.2285	74.5548	577.00
01/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	439	0	439	0	0.00
01/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	430	0	430	0	0.00
01/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	422	0	422	0	0.00
01/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	12787	13	12787	13	0.00
01/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	12877	13	12877	13	0.00
01/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	12968	13	12968	13	0.00
01/08/2013	R214 On 06-February-14			Bond Future	9.32	75.5549	9.3219	75.5549	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
01/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	3904	4	3904	4	0.00
01/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	3872	4	3872	4	0.00
01/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	3840	4	3840	4	0.00
01/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	6359	6	6359	6	0.00
01/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	6407	6	6407	6	0.00
01/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	6312	6	6312	6	0.00
01/08/2013	R248 On 01-August-13			Bond Future	9.16	99.3852	9.1550	99.3852	0.00
01/08/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R248 On 01-August-13	7.85	Put	Bond Future	14889	15	14889	15	0.00
01/08/2013	R248 On 01-August-13	7.86	Put	Bond Future	14760	15	14760	15	0.00
01/08/2013	R248 On 01-August-13	7.84	Put	Bond Future	15019	15	15019	15	0.00
01/08/2013	R248 On 07-November-13			Bond Future	9.30	96.3658	9.3016	96.3658	780.00
01/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	16449	16	16449	16	0.00
01/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	16319	16	16319	16	0.00
01/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	16190	16	16190	16	0.00
01/08/2013	R248 On 06-February-14			Bond Future	9.40	97.6583	9.3982	97.6583	0.00
01/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
01/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	3036	3	3036	3	0.00
01/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	2934	3	2934	3	0.00
01/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	2833	3	2833	3	0.00