



# 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
05/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	2025 On 01-August-13			Bond Future	109.82	109.8212	109.8212	109.8212	0.00
05/08/2013	2025 On 07-November-13			Bond Future	111.09	111.1121	111.0910	111.1121	0.00
05/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	81	0	81	0	0.00
05/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	91	0	91	0	0.00
05/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	101	0	101	0	0.00
05/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	0	0	0	0	0.00
05/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	0	0	0	0	0.00
05/08/2013	2025 On 07-November-13	110.99	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
05/08/2013	2038 On 01-August-13			Bond Future	107.29	107.2895	107.2895	107.2895	0.00
05/08/2013	2038 On 07-November-13			Bond Future	107.54	108.7748	107.5392	108.7748	0.00
05/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
05/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
05/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
05/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	2451	1	2451	1	0.00
05/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	2461	1	2461	1	0.00
05/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	2471	1	2471	1	0.00
05/08/2013	2050 On 01-August-13			Bond Future	109.83	109.8274	109.8274	109.8274	0.00
05/08/2013	2050 On 07-November-13			Bond Future	110.25	110.2694	110.2506	110.2694	122.00
05/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	261	0	261	0	0.00
05/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	251	0	251	0	0.00
05/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	241	0	241	0	0.00
05/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
05/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
05/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
05/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	AL37 On 07-November-13			Index Future	409.09	407.6320	409.0900	407.6320	0.00
05/08/2013	AL37 On 06-February-14			Index Future	414.46	412.9840	414.4600	412.9840	0.00
05/08/2013	AL7T On 07-November-13			Index Future	483.35	480.6920	483.3530	480.6920	1.00
05/08/2013	AL7T On 06-February-14			Index Future	489.70	487.0020	489.6980	487.0020	0.00
05/08/2013	ALBI On 07-November-13			Index Future	433.52	431.3840	433.5200	431.3840	763.00
05/08/2013	ALBI On 06-February-14			Index Future	439.21	437.0460	439.2110	437.0460	73.00
05/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C157 On 15-September-15			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
05/08/2013	C186	On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C197	On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C201	On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/08/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2013	EL28	On 01-August-13			Bond Future	113.63	113.6271	113.6271	113.6271	0.00
05/08/2013	EL28	On 07-November-13			Bond Future	110.74	110.7636	110.7445	110.7636	0.00
05/08/2013	EL28	On 07-November-13	110.00	Call	Bond Future	745	1	745	1	0.00
05/08/2013	EL28	On 07-November-13	109.99	Call	Bond Future	755	1	755	1	0.00
05/08/2013	EL28	On 07-November-13	110.01	Call	Bond Future	735	1	735	1	0.00
05/08/2013	EL28	On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
05/08/2013	EL28	On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
05/08/2013	EL28	On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
05/08/2013	ES33	On 01-August-13			Bond Future	9.48	85.2771	9.4800	85.2771	0.00
05/08/2013	ES33	On 07-November-13			Bond Future	9.56	82.5350	9.5602	82.5350	6,292.00
05/08/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
05/08/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
05/08/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
05/08/2013	ES33	On 07-November-13	8.49	Put	Bond Future	8752	9	8752	9	0.00
05/08/2013	ES33	On 07-November-13	8.50	Put	Bond Future	8664	9	8664	9	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
05/08/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8576	9	8576	9	0.00
05/08/2013	ES33 On 06-February-14			Bond Future	9.68	83.6185	9.6782	83.6185	0.00
05/08/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
05/08/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
05/08/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
05/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	959	1	959	1	0.00
05/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	883	1	883	1	0.00
05/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1034	2	1034	2	0.00
05/08/2013	GOVI On 07-November-13			GOVI	433.04	430.9160	433.0430	430.9160	101.00
05/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
05/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
05/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
05/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	129670	15	129670	15	0.00
05/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	129570	15	129570	15	0.00
05/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	129470	15	129470	15	0.00
05/08/2013	GOVI On 06-February-14			GOVI	438.73	436.5730	438.7270	436.5730	268.00
05/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
05/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
05/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
05/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	12730	3	12730	3	0.00
05/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	12630	3	12630	3	0.00
05/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	12830	3	12830	3	0.00
05/08/2013	GOVI On 08-May-14			GOVI	444.64	442.4560	444.6380	442.4560	0.00
05/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	26280	0	26280	0	0.00
05/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	26380	0	26380	0	0.00
05/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	26480	0	26480	0	0.00
05/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
05/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
05/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
05/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/08/2013	IGOV On 07-November-13			Index Future	198.01	199.3540	198.0110	199.3540	1,078.00
05/08/2013	IGOV On 06-February-14			Index Future	200.64	201.9960	200.6350	201.9960	164.00
05/08/2013	ILBI On 07-November-13			Index Future	539.20	540.0760	539.2010	540.0760	0.00
05/08/2013	ILBI On 06-February-14			Index Future	546.50	547.4540	546.5000	547.4540	186.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/08/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.13	94.8600	5.1300	94.8600	0.00
05/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.15	94.8200	5.1500	94.8200	700.00
05/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.19	94.7700	5.1900	94.7700	0.00
05/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.25	94.6900	5.2500	94.6900	0.00
05/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.32	94.6100	5.3200	94.6100	1,500.00
05/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.41	94.5200	5.4100	94.5200	1,000.00
05/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
05/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.66	94.2400	5.6600	94.2400	400.00
05/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.97	93.9300	5.9700	93.9300	1,000.00
05/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.27	93.6000	6.2700	93.6000	0.00
05/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.59	93.2500	6.5900	93.2500	0.00
05/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.88	92.9600	6.8800	92.9600	250.00
05/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.14	92.7000	7.1400	92.7000	0.00
05/08/2013	R023 On 01-August-13			Bond Future	7.77	103.2398	7.7650	103.2398	0.00
05/08/2013	R023 On 07-November-13			Bond Future	7.81	100.5632	7.8062	100.5632	11,644.00
05/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	8991	10	8991	10	0.00
05/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	8918	10	8918	10	0.00
05/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	9064	10	9064	10	0.00
05/08/2013	R023 On 06-February-14			Bond Future	7.91	101.8834	7.9065	101.8834	0.00
05/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	359	1	359	1	0.00
05/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	422	1	422	1	0.00
05/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	295	1	295	1	0.00

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05/08/2013	R157 On 01-August-13			Bond Future	6.10	119.7025	6.1000	119.7025	0.00
05/08/2013	R157 On 07-November-13			Bond Future	6.21	114.4867	6.2057	114.4867	25,434.00
05/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	274	0	274	0	0.00
05/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	269	0	269	0	0.00
05/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	279	0	279	0	0.00
05/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1406	2	1406	2	0.00
05/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1393	2	1393	2	0.00
05/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1420	2	1420	2	0.00
05/08/2013	R157 On 06-February-14			Bond Future	6.37	115.9897	6.3744	115.9897	100.00
05/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	390	0	390	0	0.00
05/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	395	0	395	0	0.00
05/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	400	0	400	0	0.00
05/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	1560	2	1560	2	0.00
05/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	1571	2	1571	2	0.00
05/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	1548	2	1548	2	0.00
05/08/2013	R157 On 08-May-14			Bond Future	6.56	110.7445	6.5615	110.7445	0.00
05/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	275	0	275	0	0.00
05/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	273	0	273	0	0.00
05/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	270	0	270	0	0.00
05/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2124	2	2124	2	0.00
05/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2135	2	2135	2	0.00
05/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2113	2	2113	2	0.00
05/08/2013	R157 On 07-August-14			Bond Future	6.82	112.2447	6.8198	112.2447	0.00
05/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	87	0	87	0	0.00
05/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	76	0	76	0	0.00
05/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	65	0	65	0	0.00
05/08/2013	R186 On 01-August-13			Bond Future	8.12	120.5016	8.1200	120.5016	0.00
05/08/2013	R186 On 07-November-13			Bond Future	8.16	121.9072	8.1585	121.9072	56,999.00
05/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	3529	3	3529	3	0.00
05/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	5309	5	5309	5	0.00
05/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	6749	6	6749	6	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
05/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	302	0	302	0	1,000.00
05/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	8317	8	8317	8	0.00
05/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	4029	4	4029	4	0.00
05/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	164	0	164	0	5,290.00
05/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	3617	3	3617	3	0.00
05/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	2946	3	2946	3	1,000.00
05/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	3573	3	3573	3	0.00
05/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	4381	5	4381	5	0.00
05/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	1600	2	1600	2	1,030.00
05/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	3695	4	3695	4	0.00
05/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	2297	3	2297	3	4,000.00
05/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	3211	4	3211	4	250.00
05/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	13950	15	13950	15	0.00
05/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	16458	17	16458	17	0.00
05/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	3649	4	3649	4	0.00
05/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	3603	4	3603	4	0.00
05/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1087	1	1087	1	1,200.00
05/08/2013	R186 On 06-February-14			Bond Future	8.25	118.2182	8.2537	118.2182	100.00
05/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	3068	3	3068	3	0.00
05/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	3036	3	3036	3	0.00
05/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	3101	3	3101	3	0.00
05/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	7549	8	7549	8	0.00
05/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	7609	8	7609	8	0.00
05/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	7669	8	7669	8	0.00
05/08/2013	R186 On 08-May-14			Bond Future	8.35	119.8118	8.3496	119.8118	0.00
05/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	2124	2	2124	2	0.00
05/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	2103	2	2103	2	0.00
05/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	2145	2	2145	2	0.00
05/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	13494	14	13494	14	0.00
05/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	13571	14	13571	14	0.00
05/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	13648	14	13648	14	0.00
05/08/2013	R186 On 07-August-14			Bond Future	8.45	116.1442	8.4481	116.1442	0.00
05/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R186 On 07-August-14	8.31	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
05/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	1251	2	1251	2	0.00
05/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	1337	2	1337	2	0.00
05/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	1166	2	1166	2	0.00
05/08/2013	R197 On 01-August-13			Bond Future	277.89	277.8926	277.8926	277.8926	0.00
05/08/2013	R197 On 07-November-13			Bond Future	280.98	281.7347	280.9804	281.7347	2,097.00
05/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	990	2	990	2	0.00
05/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	980	2	980	2	0.00
05/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	970	2	970	2	0.00
05/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
05/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
05/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
05/08/2013	R201 On 01-August-13			Bond Future	5.29	105.6179	5.2900	105.6179	0.00
05/08/2013	R201 On 07-November-13			Bond Future	5.38	106.9825	5.3767	106.9825	0.00
05/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	127	0	127	0	0.00
05/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	130	0	130	0	0.00
05/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	133	0	133	0	0.00
05/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	762	1	762	1	0.00
05/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	754	1	754	1	0.00
05/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	770	1	770	1	0.00
05/08/2013	R201 On 06-February-14			Bond Future	5.40	103.9792	5.4006	103.9792	0.00
05/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	338	0	338	0	0.00
05/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	345	0	345	0	0.00
05/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	341	0	341	0	0.00
05/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	469	0	469	0	0.00
05/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	464	0	464	0	0.00
05/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	474	0	474	0	0.00
05/08/2013	R201 On 08-May-14			Bond Future	5.39	105.3808	5.3888	105.3808	0.00
05/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	212	0	212	0	0.00
05/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	214	0	214	0	0.00
05/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	210	0	210	0	0.00
05/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	594	1	594	1	0.00
05/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	598	1	598	1	0.00
05/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	602	1	602	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
05/08/2013	R201 On 07-August-14			Bond Future	5.30	102.3994	5.2957	102.3994	0.00
05/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	5	0	5	0	0.00
05/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	2	0	2	0	0.00
05/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	2	0	2	0	0.00
05/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	0	0	0	0	0.00
05/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	0	0	0	0	0.00
05/08/2013	R202 On 01-August-13			Bond Future	208.64	208.6439	208.6439	208.6439	0.00
05/08/2013	R202 On 07-November-13			Bond Future	208.00	211.0514	208.0028	211.0514	42,966.00
05/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	2	0	2	0.00
05/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	2	0	2	0.00
05/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	2	0	2	0.00
05/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	997	0	997	0	0.00
05/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	1007	0	1007	0	0.00
05/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	987	0	987	0	0.00
05/08/2013	R203 On 01-August-13			Bond Future	6.80	108.3392	6.8000	108.3392	0.00
05/08/2013	R203 On 07-November-13			Bond Future	6.87	105.6157	6.8696	105.6157	7,729.00
05/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	249	0	249	0	0.00
05/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	260	0	260	0	0.00
05/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	254	0	254	0	0.00
05/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	103668	103	103668	103	0.00
05/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	130	0	130	0	15.00
05/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	3281	4	3281	4	0.00
05/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	3251	4	3251	4	0.00
05/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
05/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	3311	4	3311	4	0.00
05/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	4190	4	4190	4	0.00
05/08/2013	R203 On 06-February-14			Bond Future	7.00	107.0022	7.0015	107.0022	0.00
05/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	571	1	571	1	0.00
05/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	587	1	587	1	0.00
05/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	436	0	436	0	16.00
05/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	579	1	579	1	0.00
05/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	3374	4	3374	4	0.00
05/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	3870	4	3870	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
05/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	3349	4	3349	4	0.00
05/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	3324	4	3324	4	0.00
05/08/2013	R203 On 08-May-14			Bond Future	7.13	104.2836	7.1338	104.2836	0.00
05/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	478	0	478	0	0.00
05/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	490	0	490	0	0.00
05/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	484	0	484	0	0.00
05/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	2309	2	2309	2	16.00
05/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	4746	5	4746	5	0.00
05/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	1518	2	1518	2	0.00
05/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	4695	5	4695	5	0.00
05/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	4721	5	4721	5	0.00
05/08/2013	R203 On 07-August-14			Bond Future	7.28	105.6961	7.2821	105.6961	0.00
05/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	77	0	77	0	0.00
05/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	50	0	50	0	0.00
05/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	22	0	22	0	0.00
05/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	0	0	0	0	0.00
05/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	0	0	0	0	0.00
05/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	0	0	0	0	0.00
05/08/2013	R204 On 01-August-13			Bond Future	7.02	105.3177	7.0200	105.3177	0.00
05/08/2013	R204 On 07-November-13			Bond Future	7.07	106.6708	7.0749	106.6708	25,774.00
05/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	435	0	435	0	0.00
05/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	1451	1	1451	1	0.00
05/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	444	0	444	0	0.00
05/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	453	0	453	0	0.00
05/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	3863	4	3863	4	0.00
05/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	1776	2	1776	2	1,270.00
05/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	3827	4	3827	4	0.00
05/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	3899	4	3899	4	0.00
05/08/2013	R204 On 06-February-14			Bond Future	7.19	104.0412	7.1855	104.0412	0.00
05/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	942	1	942	1	0.00
05/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	965	1	965	1	0.00
05/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	954	1	954	1	0.00
05/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	4287	5	4287	5	0.00
05/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	4255	5	4255	5	0.00

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05/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	4224	5	4224	5	0.00
05/08/2013	R204 On 08-May-14			Bond Future	7.30	105.4436	7.3005	105.4436	0.00
05/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	879	1	879	1	0.00
05/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	870	1	870	1	0.00
05/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	888	1	888	1	0.00
05/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	5957	6	5957	6	0.00
05/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	5892	6	5892	6	0.00
05/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	5925	6	5925	6	0.00
05/08/2013	R204 On 07-August-14			Bond Future	7.43	102.8410	7.4253	102.8410	0.00
05/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	129	0	129	0	0.00
05/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	55	0	55	0	0.00
05/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	92	0	92	0	0.00
05/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	0	0	0	0	0.00
05/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	0	0	0	0	0.00
05/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	0	0	0	0	0.00
05/08/2013	R206 On 01-August-13			Bond Future	5.34	101.3480	5.3400	101.3480	0.00
05/08/2013	R206 On 07-November-13			Bond Future	5.60	102.7270	5.6024	102.7270	0.00
05/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	11	0	11	0	0.00
05/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	11	0	11	0	0.00
05/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	11	0	11	0	0.00
05/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	245	0	245	0	0.00
05/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	244	0	244	0	0.00
05/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	242	0	242	0	0.00
05/08/2013	R207 On 01-August-13			Bond Future	7.34	99.9964	7.3350	99.9964	0.00
05/08/2013	R207 On 07-November-13			Bond Future	7.39	101.2120	7.3926	101.2120	27,380.00
05/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	673	1	673	1	0.00
05/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	661	1	661	1	0.00
05/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	649	1	649	1	0.00
05/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	4103	4	4103	4	0.00
05/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	4064	4	4064	4	0.00
05/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	4142	5	4142	5	0.00
05/08/2013	R207 On 06-February-14			Bond Future	7.50	98.9015	7.5013	98.9015	0.00
05/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	1059	1	1059	1	0.00
05/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	1072	1	1072	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
05/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	1046	1	1046	1	0.00
05/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	5144	5	5144	5	0.00
05/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	5180	6	5180	6	0.00
05/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	5107	5	5107	5	0.00
05/08/2013	R207 On 08-May-14			Bond Future	7.62	100.2348	7.6159	100.2348	0.00
05/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	972	1	972	1	0.00
05/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	982	1	982	1	0.00
05/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	962	1	962	1	0.00
05/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	7594	8	7594	8	0.00
05/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	7633	8	7633	8	0.00
05/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	7555	8	7555	8	0.00
05/08/2013	R207 On 07-August-14			Bond Future	7.74	97.9524	7.7388	97.9524	0.00
05/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	167	1	167	1	0.00
05/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	210	1	210	1	0.00
05/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	124	1	124	1	0.00
05/08/2013	R208 On 01-August-13			Bond Future	7.48	98.1528	7.4800	98.1528	0.00
05/08/2013	R208 On 07-November-13			Bond Future	7.53	95.9282	7.5272	95.9282	14,453.00
05/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	661	1	661	1	0.00
05/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	2010	2	2010	2	0.00
05/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	649	1	649	1	0.00
05/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	674	1	674	1	0.00
05/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	2158	2	2158	2	1,520.00
05/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	4762	5	4762	5	0.00
05/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	4672	5	4672	5	0.00
05/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	4717	5	4717	5	0.00
05/08/2013	R208 On 06-February-14			Bond Future	7.63	97.1875	7.6280	97.1875	0.00
05/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	1080	1	1080	1	0.00
05/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	1093	1	1093	1	0.00
05/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	1107	1	1107	1	0.00
05/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	5814	6	5814	6	0.00
05/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	5856	6	5856	6	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
05/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	5899	6	5899	6	0.00
05/08/2013	R208 On 08-May-14			Bond Future	7.73	95.1011	7.7289	95.1011	0.00
05/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	929	1	929	1	0.00
05/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	949	1	949	1	0.00
05/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	939	1	939	1	0.00
05/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	8619	9	8619	9	0.00
05/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	8527	9	8527	9	0.00
05/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	8573	9	8573	9	0.00
05/08/2013	R208 On 07-August-14			Bond Future	7.84	96.3893	7.8351	96.3893	0.00
05/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	173	1	173	1	0.00
05/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	124	1	124	1	0.00
05/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	222	1	222	1	0.00
05/08/2013	R209 On 01-August-13			Bond Future	8.89	76.6160	8.8900	76.6160	0.00
05/08/2013	R209 On 07-November-13			Bond Future	8.94	74.3876	8.9427	74.3876	18,944.00
05/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	2388	2	2388	2	0.00
05/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	2836	3	2836	3	0.00
05/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	5285	5	5285	5	0.00
05/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	2870	3	2870	3	0.00
05/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	4616	4	4616	4	0.00
05/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	2904	3	2904	3	0.00
05/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	5750	5	5750	5	0.00
05/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	6720	6	6720	6	0.00
05/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	4015	4	4015	4	0.00
05/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	1924	2	1924	2	5,000.00
05/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	4673	5	4673	5	4,700.00
05/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	3927	4	3927	4	0.00
05/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	2331	3	2331	3	1,000.00
05/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1283	1	1283	1	1,520.00
05/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	3971	4	3971	4	0.00
05/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	1686	2	1686	2	980.00
05/08/2013	R209 On 06-February-14			Bond Future	9.03	75.3642	9.0318	75.3642	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
05/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	3068	3	3068	3	0.00
05/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	3126	3	3126	3	0.00
05/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	3097	3	3097	3	0.00
05/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	6907	7	6907	7	0.00
05/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	6854	7	6854	7	0.00
05/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	6802	7	6802	7	0.00
05/08/2013	R209 On 08-May-14			Bond Future	9.12	73.2352	9.1198	73.2352	0.00
05/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	2179	2	2179	2	0.00
05/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	2160	2	2160	2	0.00
05/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	2140	2	2140	2	0.00
05/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	12556	13	12556	13	0.00
05/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	12627	13	12627	13	0.00
05/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	12485	13	12485	13	0.00
05/08/2013	R209 On 07-August-14			Bond Future	9.21	74.2272	9.2091	74.2272	0.00
05/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	1097	2	1097	2	0.00
05/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	1246	2	1246	2	0.00
05/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	1171	2	1171	2	0.00
05/08/2013	R210 On 01-August-13			Bond Future	157.98	157.9833	157.9833	157.9833	0.00
05/08/2013	R210 On 07-November-13			Bond Future	157.07	158.2597	157.0687	158.2597	1,237.00
05/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	2921	2	2921	2	0.00
05/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	2931	2	2931	2	0.00
05/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	2941	2	2941	2	0.00
05/08/2013	R211 On 01-August-13			Bond Future	128.23	128.2326	128.2326	128.2326	0.00
05/08/2013	R211 On 07-November-13			Bond Future	129.97	130.0002	129.9697	130.0002	522.00
05/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	30	0	30	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
05/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	40	0	40	0	0.00
05/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	20	0	20	0	0.00
05/08/2013	R212 On 01-August-13			Bond Future	130.46	130.4640	130.4640	130.4640	0.00
05/08/2013	R212 On 07-November-13			Bond Future	131.74	132.2673	131.7387	132.2673	21,791.00
05/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	1261	1	1261	1	0.00
05/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	1271	1	1271	1	0.00
05/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	1251	1	1251	1	0.00
05/08/2013	R213 On 01-August-13			Bond Future	8.70	87.8921	8.6950	87.8921	0.00
05/08/2013	R213 On 07-November-13			Bond Future	8.75	85.3843	8.7480	85.3843	9,112.00
05/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	2936	3	2936	3	0.00
05/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	2901	3	2901	3	0.00
05/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	2867	3	2867	3	0.00
05/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	4071	4	4071	4	0.00
05/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	4026	4	4026	4	0.00
05/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	4116	4	4116	4	0.00
05/08/2013	R213 On 06-February-14			Bond Future	8.84	86.5052	8.8440	86.5052	0.00
05/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	2979	3	2979	3	0.00
05/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	3008	3	3008	3	0.00
05/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	3036	3	3036	3	0.00
05/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	7342	8	7342	8	0.00
05/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	7288	8	7288	8	0.00
05/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	7397	8	7397	8	0.00
05/08/2013	R213 On 08-May-14			Bond Future	8.94	84.1330	8.9351	84.1330	0.00
05/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	2153	2	2153	2	0.00
05/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	2192	2	2192	2	0.00
05/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	2172	2	2172	2	0.00
05/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	12755	13	12755	13	0.00
05/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	12826	13	12826	13	0.00
05/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	12685	13	12685	13	0.00
05/08/2013	R213 On 07-August-14			Bond Future	9.03	85.2726	9.0294	85.2726	0.00
05/08/2013	R213 On 07-August-14	8.84	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
05/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	1271	2	1271	2	0.00
05/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	1347	2	1347	2	0.00
05/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	1423	2	1423	2	0.00
05/08/2013	R214 On 01-August-13			Bond Future	9.08	76.8819	9.0750	76.8819	0.00
05/08/2013	R214 On 07-November-13			Bond Future	9.14	74.3960	9.1356	74.3960	577.00
05/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	485	0	485	0	0.00
05/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	475	0	475	0	0.00
05/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	466	0	466	0	0.00
05/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	12207	13	12207	13	0.00
05/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	12117	13	12117	13	0.00
05/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	12297	13	12297	13	0.00
05/08/2013	R214 On 06-February-14			Bond Future	9.23	75.3727	9.2290	75.3727	0.00
05/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	4180	4	4180	4	0.00
05/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	4146	4	4146	4	0.00
05/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	4113	4	4113	4	0.00
05/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	5930	6	5930	6	0.00
05/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	5976	6	5976	6	0.00
05/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	5884	6	5884	6	0.00
05/08/2013	R248 On 01-August-13			Bond Future	9.16	99.5456	9.1550	99.5456	0.00
05/08/2013	R248 On 07-November-13			Bond Future	9.22	96.2646	9.2189	96.2646	780.00
05/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	15377	16	15377	16	0.00
05/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	15506	16	15506	16	0.00
05/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	15635	16	15635	16	0.00
05/08/2013	R248 On 06-February-14			Bond Future	9.32	97.5283	9.3156	97.5283	0.00
05/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
05/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	2239	3	2239	3	0.00
05/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	2138	3	2138	3	0.00



<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
05/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	2037	3	2037	3	0.00