



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 08/01/2013 To: 08/01/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	0986 On 31-March-36			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
08/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	2025 On 07-February-13			Bond Future	114.52	114.5109	114.5208	114.5109	0.00
08/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	3531	4	4	4	0.00
08/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	3521	4	4	4	0.00
08/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	3511	4	4	4	0.00
08/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
08/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
08/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
08/01/2013	2038 On 07-February-13			Bond Future	114.90	114.8903	114.9024	114.8903	0.00
08/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	8912	9	9	9	0.00
08/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	8892	9	9	9	0.00
08/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	8902	9	9	9	0.00
08/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
08/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
08/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
08/01/2013	2050 On 07-February-13			Bond Future	120.38	120.3708	120.3840	120.3708	122.00
08/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	7394	7	7	7	0.00
08/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	7384	7	7	7	0.00
08/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	7374	7	7	7	0.00
08/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
08/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
08/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
08/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	8608 On 21-December-26			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
08/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	AL7T On 07-February-13			Index Future	490.88	489.1450	490.8820	489.1450	12.00
08/01/2013	AL7T On 02-May-13			Index Future	497.07	495.3110	497.0710	495.3110	0.00
08/01/2013	ALBI On 07-February-13			Index Future	437.92	436.3500	437.9170	436.3500	1,070.00
08/01/2013	ALBI On 02-May-13			Index Future	443.44	441.8510	443.4370	441.8510	0.00
08/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/01/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	C211 On 31-January-17			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
08/01/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2013	EL28 On 07-February-13			Bond Future	114.53	114.5145	114.5271	114.5145	0.00
08/01/2013	EL28 On 07-February-13	112.99	Call	Bond Future	1537	2	2	2	0.00
08/01/2013	EL28 On 07-February-13	113.01	Call	Bond Future	1517	2	2	2	0.00
08/01/2013	EL28 On 07-February-13	113.00	Call	Bond Future	1527	2	2	2	0.00
08/01/2013	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
08/01/2013	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
08/01/2013	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
08/01/2013	ES33 On 07-February-13			Bond Future	8.65	91.6339	92.1255	91.6339	303.00
08/01/2013	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
08/01/2013	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
08/01/2013	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
08/01/2013	ES33 On 07-February-13	8.56	Put	Bond Future	793	1	1	1	0.00
08/01/2013	ES33 On 07-February-13	8.55	Put	Bond Future	882	1	1	1	0.00
08/01/2013	ES33 On 07-February-13	8.54	Put	Bond Future	970	1	1	1	0.00
08/01/2013	GOVI On 07-February-13			GOVI	437.96	436.4090	437.9600	436.4090	335.00
08/01/2013	GOVI On 07-February-13	432.99	Call	GOVI	49700	3	5	3	0.00
08/01/2013	GOVI On 07-February-13	433.00	Call	GOVI	49600	3	5	3	0.00
08/01/2013	GOVI On 07-February-13	433.01	Call	GOVI	49500	3	5	3	0.00
08/01/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
08/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	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
08/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
08/01/2013	GOVI On 02-May-13			GOVI	443.48	441.9110	443.4810	441.9110	0.00
08/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	104910	9	10	9	0.00
08/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	104810	9	10	9	0.00
08/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	104710	9	10	9	0.00
08/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
08/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
08/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
08/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/01/2013	IGOV On 07-February-13			Index Future	201.04	200.9860	201.0420	200.9860	608.00
08/01/2013	IGOV On 02-May-13			Index Future	203.58	203.5200	203.5770	203.5200	0.00
08/01/2013	ILBI On 07-February-13			Index Future	542.81	542.8110	542.8110	542.8110	183.00
08/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
08/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/01/2013	JBAF On 16-January-13			Jibar Tradeable Future	5.09	94.9000	94.9100	94.9000	0.00
08/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.03	94.9500	94.9700	94.9500	0.00
08/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.00	94.9800	95.0000	94.9800	1,000.00
08/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	4.97	95.0200	95.0300	95.0200	0.00
08/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	4.96	95.0300	95.0400	95.0300	0.00
08/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.94	95.0500	95.0600	95.0500	500.00
08/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.94	95.0500	95.0600	95.0500	2,200.00
08/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.98	95.0000	95.0200	95.0000	2,000.00
08/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.08	94.9000	94.9200	94.9000	1,500.00

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08/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.20	94.7700	94.8000	94.7700	800.00
08/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.34	94.6300	94.6600	94.6300	0.00
08/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.51	94.4500	94.4900	94.4500	0.00
08/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
08/01/2013	R023 On 07-February-13			Bond Future	6.73	110.4387	110.9011	110.4387	1,630.00
08/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	2322	2	2	2	0.00
08/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	2469	2	2	2	0.00
08/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	2396	2	2	2	0.00
08/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R023 On 02-May-13			Bond Future	6.77	107.8625	108.3307	107.8625	2.00
08/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	1943	1	2	1	0.00
08/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	2015	2	2	2	0.00
08/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	2087	2	2	2	0.00
08/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R023 On 01-August-13			Bond Future	6.83	109.2876	109.7620	109.2876	0.00
08/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	3292	3	3	3	0.00
08/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	3431	3	3	3	0.00
08/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	3362	3	3	3	0.00
08/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R157 On 07-February-13			Bond Future	5.30	125.0384	125.1500	125.0384	7,467.00
08/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2584	2	3	2	0.00
08/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	3155	3	3	3	0.00
08/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3671	4	4	4	0.00
08/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3799	4	4	4	0.00
08/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3928	4	4	4	0.00
08/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00

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08/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R157 On 02-May-13			Bond Future	5.30	119.7502	119.8634	119.7502	13,141.00
08/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	598	1	1	1	0.00
08/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	585	1	1	1	0.00
08/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	612	1	1	1	0.00
08/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	468	1	0	1	0.00
08/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	490	1	0	1	0.00
08/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	479	1	0	1	0.00
08/01/2013	R157 On 07-November-13			Bond Future	5.29	116.2326	116.3491	116.2326	0.00
08/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	1107	1	1	1	0.00
08/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	1119	1	1	1	0.00
08/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	1095	1	1	1	0.00
08/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	538	1	1	1	0.00
08/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	524	1	1	1	0.00
08/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	531	1	1	1	0.00
08/01/2013	R186 On 07-February-13			Bond Future	7.22	129.2979	129.9296	129.2979	57,188.00
08/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	912	1	1	1	10,300.00
08/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	1991	2	2	2	670.00
08/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	2215	2	2	2	0.00
08/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	12325	12	12	12	0.00
08/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	12770	12	13	12	0.00
08/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	10707	10	11	10	0.00
08/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	11878	11	12	11	0.00
08/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	12057	11	12	11	0.00
08/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	3599	3	4	3	575.00
08/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	7805	7	8	7	0.00
08/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	5599	5	6	5	1,000.00
08/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	287	0	0	0	0.00
08/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	92	0	0	0	150.00
08/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	756	1	1	1	0.00
08/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	6	0	0	0	0.00

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08/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	7	0	0	0	0.00
08/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	16	0	0	0	2,000.00
08/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	4	0	0	0	0.00
08/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	5	0	0	0	0.00
08/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	1499	2	1	2	100.00
08/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	1686	2	2	2	0.00
08/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	3218	4	3	4	0.00
08/01/2013	R186 On 02-May-13			Bond Future	7.28	130.8630	131.5024	130.8630	12.00
08/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	4316	4	4	4	0.00
08/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	4371	4	4	4	0.00
08/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	4261	4	4	4	0.00
08/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	3118	3	3	3	0.00
08/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	3028	3	3	3	0.00
08/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	3073	3	3	3	0.00
08/01/2013	R186 On 07-November-13			Bond Future	7.41	129.0982	129.7553	129.0982	0.00
08/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	10346	10	10	10	0.00
08/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	10406	10	10	10	0.00
08/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	14114	14	14	14	0.00
08/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	10285	10	10	10	0.00
08/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	3447	4	3	4	0.00
08/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1961	2	2	2	130.00
08/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	3388	4	3	4	0.00
08/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	3418	4	3	4	0.00
08/01/2013	R189 On 07-February-13			Bond Future	217.94	217.9343	217.9419	217.9343	154.00
08/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4952	5	5	5	0.00
08/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4932	5	5	5	0.00
08/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4942	5	5	5	0.00
08/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R197 On 07-February-13			Bond Future	287.15	287.1304	287.1542	287.1304	2,633.00
08/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	8164	8	8	8	0.00
08/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	8154	8	8	8	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
08/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	8144	8	8	8	0.00
08/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R197 On 02-May-13			Bond Future	290.77	290.7501	290.7743	290.7501	40.00
08/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8384	8	8	8	0.00
08/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8364	8	8	8	0.00
08/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8374	8	8	8	0.00
08/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R201 On 07-February-13			Bond Future	5.01	107.7196	107.8053	107.7196	1,540.00
08/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	143	0	0	0	0.00
08/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	1069	1	1	1	0.00
08/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2142	2	2	2	0.00
08/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2231	2	2	2	0.00
08/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2320	2	2	2	0.00
08/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	1	0	0	0	0.00
08/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	200	0	0	0	0.00
08/01/2013	R201 On 02-May-13			Bond Future	4.97	109.0235	109.1104	109.0235	4.00
08/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	5	0	0	0	0.00
08/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	4	0	0	0	0.00
08/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	5	0	0	0	0.00
08/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1477	2	1	2	0.00
08/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1509	2	2	2	0.00
08/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1493	2	1	2	0.00
08/01/2013	R201 On 07-November-13			Bond Future	4.80	107.5520	107.6414	107.5520	0.00
08/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	404	0	0	0	0.00
08/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	410	0	0	0	0.00
08/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	399	0	0	0	0.00
08/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	410	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
08/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	400	0	0	0	0.00
08/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	405	0	0	0	0.00
08/01/2013	R202 On 07-February-13			Bond Future	219.24	219.2193	219.2416	219.2193	50,656.00
08/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	14252	14	14	14	0.00
08/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	14232	14	14	14	0.00
08/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	14242	14	14	14	0.00
08/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R202 On 02-May-13			Bond Future	222.01	221.9828	222.0055	221.9828	1.00
08/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	10965	11	11	11	0.00
08/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	10955	11	11	11	0.00
08/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	10945	11	11	11	0.00
08/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R203 On 07-February-13			Bond Future	5.73	113.2276	113.4666	113.2276	19,398.00
08/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	232	0	0	0	10,000.00
08/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1690	1	2	1	12,600.00
08/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	3016	3	3	3	0.00
08/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4987	5	5	5	0.00
08/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5821	6	6	6	0.00
08/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	3218	3	3	3	0.00
08/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3420	3	3	3	0.00
08/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3823	4	4	4	0.00
08/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	1	0	0	0	30,250.00
08/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	3	0	0	0	0.00
08/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	5	0	0	0	0.00
08/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	7	0	0	0	0.00
08/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	80	0	0	0	3,254.00
08/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1019	1	1	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
08/01/2013	R203 On 02-May-13			Bond Future	5.75	110.4417	110.6836	110.4417	22.00
08/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1384	1	1	1	0.00
08/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1360	1	1	1	0.00
08/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1407	1	1	1	0.00
08/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	772	1	1	1	0.00
08/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	804	1	1	1	0.00
08/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	788	1	1	1	0.00
08/01/2013	R203 On 07-November-13			Bond Future	5.82	109.3158	109.5647	109.3158	0.00
08/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	2070	2	2	2	0.00
08/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	2091	2	2	2	0.00
08/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	2051	2	2	2	0.00
08/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1445	2	1	2	0.00
08/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1415	2	1	2	0.00
08/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1430	2	1	2	0.00
08/01/2013	R204 On 07-February-13			Bond Future	5.97	110.7828	111.0743	110.7828	16,672.00
08/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6589	6	7	6	0.00
08/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	7353	7	7	7	0.00
08/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9695	9	10	9	0.00
08/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	10155	10	10	10	0.00
08/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9926	10	10	10	0.00
08/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R204 On 02-May-13			Bond Future	6.00	112.1238	112.4189	112.1238	24.00
08/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	2337	2	2	2	0.00
08/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	2369	2	2	2	0.00
08/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	2304	2	2	2	0.00
08/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	880	1	1	1	0.00
08/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	847	1	1	1	0.00
08/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	864	1	1	1	0.00
08/01/2013	R204 On 07-November-13			Bond Future	6.09	111.1204	111.4238	111.1204	0.00
08/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2944	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2970	3	3	3	0.00
08/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	5028	5	5	5	0.00
08/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2918	3	3	3	0.00
08/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	2003	2	2	2	0.00
08/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	972	1	1	1	180.00
08/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1965	2	2	2	0.00
08/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1983	2	2	2	0.00
08/01/2013	R206 On 07-February-13			Bond Future	5.02	102.7465	102.7856	102.7465	1,120.00
08/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	8	0	0	0	0.00
08/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	65	0	0	0	0.00
08/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	841	1	1	1	0.00
08/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	930	1	1	1	0.00
08/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	886	1	1	1	0.00
08/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	81	0	0	0	0.00
08/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	242	0	0	0	0.00
08/01/2013	R206 On 02-May-13			Bond Future	4.94	103.9902	104.0299	103.9902	23.00
08/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
08/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
08/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
08/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1065	1	1	1	0.00
08/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1051	1	1	1	0.00
08/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1058	1	1	1	0.00
08/01/2013	R206 On 07-November-13			Bond Future	3.75	103.0318	103.0727	103.0318	0.00
08/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	117	0	0	0	0.00
08/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	115	0	0	0	0.00
08/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	118	0	0	0	0.00
08/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	17	0	0	0	0.00
08/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	18	0	0	0	0.00
08/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	18	0	0	0	0.00
08/01/2013	R207 On 07-February-13			Bond Future	6.24	105.8672	106.1902	105.8672	11,309.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7810	7	8	7	0.00
08/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8538	8	9	8	0.00
08/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10582	10	11	10	0.00
08/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10834	11	11	11	0.00
08/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	11085	11	11	11	0.00
08/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R207 On 02-May-13			Bond Future	6.28	107.1487	107.4758	107.1487	0.00
08/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	2251	2	2	2	0.00
08/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	2218	2	2	2	0.00
08/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	2283	2	2	2	0.00
08/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1274	1	1	1	0.00
08/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1319	1	1	1	0.00
08/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1296	1	1	1	0.00
08/01/2013	R207 On 07-November-13			Bond Future	6.38	106.4042	106.7405	106.4042	0.00
08/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3792	4	4	4	0.00
08/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3823	4	4	4	0.00
08/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3762	4	4	4	0.00
08/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	2167	2	2	2	0.00
08/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	2127	2	2	2	0.00
08/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	2146	2	2	2	0.00
08/01/2013	R208 On 07-February-13			Bond Future	6.36	104.4864	104.9081	104.4864	19,925.00
08/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	221	0	0	0	12,250.00
08/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8538	8	9	8	0.00
08/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	8937	9	9	9	0.00
08/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	14305	14	14	14	0.00
08/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9503	9	10	9	0.00
08/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	10065	10	10	10	0.00
08/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9784	9	10	9	0.00
08/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	2576	3	3	3	0.00
08/01/2013	R208 On 02-May-13			Bond Future	6.41	102.3582	102.7851	102.3582	47.00
08/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2876	3	3	3	0.00
08/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2800	3	3	3	0.00
08/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2838	3	3	3	0.00
08/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1333	2	1	2	0.00
08/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1357	2	1	2	0.00
08/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1311	1	1	1	0.00
08/01/2013	R208 On 07-November-13			Bond Future	6.50	101.7740	102.2129	101.7740	0.00
08/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	4340	4	4	4	0.00
08/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6951	7	7	7	0.00
08/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	4273	4	4	4	0.00
08/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	4307	4	4	4	0.00
08/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2594	3	3	3	0.00
08/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2618	3	3	3	0.00
08/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1331	1	1	1	230.00
08/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2571	3	3	3	0.00
08/01/2013	R209 On 07-February-13			Bond Future	8.04	83.1243	83.6225	83.1243	11,334.00
08/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	5132	5	5	5	0.00
08/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	6626	6	7	6	0.00
08/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	7529	7	8	7	0.00
08/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	8648	8	9	8	0.00
08/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	7904	7	8	7	0.00
08/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	8351	8	8	8	0.00
08/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	8277	8	8	8	0.00
08/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	14	0	0	0	0.00
08/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	13	0	0	0	0.00
08/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	19	0	0	0	0.00
08/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	10	0	0	0	0.00
08/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	25	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
08/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	51	0	0	0	14,000.00
08/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	144	0	0	0	11,000.00
08/01/2013	R209 On 02-May-13			Bond Future	8.10	80.9888	81.4931	80.9888	33.00
08/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	2855	3	3	3	0.00
08/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	2775	3	3	3	0.00
08/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	2815	3	3	3	0.00
08/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	3698	4	4	4	0.00
08/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	3748	4	4	4	0.00
08/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	3649	4	4	4	0.00
08/01/2013	R209 On 07-November-13			Bond Future	8.23	80.0691	80.5874	80.0691	0.00
08/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	8709	8	9	8	0.00
08/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	12096	12	12	12	0.00
08/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	8614	8	9	8	0.00
08/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	8661	8	9	8	0.00
08/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	4039	4	4	4	0.00
08/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	4070	4	4	4	0.00
08/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	2309	2	2	2	180.00
08/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	4009	4	4	4	0.00
08/01/2013	R210 On 07-February-13			Bond Future	166.36	166.3418	166.3578	166.3418	1,212.00
08/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9368	9	9	9	0.00
08/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9348	9	9	9	0.00
08/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9358	9	9	9	0.00
08/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R210 On 02-May-13			Bond Future	166.60	166.5816	166.5977	166.5816	7.00
08/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5458	5	5	5	0.00
08/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5448	5	5	5	0.00
08/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5438	5	5	5	0.00
08/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R211 On 07-February-13			Bond Future	126.29	126.2795	126.2865	126.2795	522.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3296	3	3	3	0.00
08/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3276	3	3	3	0.00
08/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3286	3	3	3	0.00
08/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R211 On 02-May-13			Bond Future	127.88	127.8714	127.8784	127.8714	7.00
08/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2188	2	2	2	0.00
08/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2178	2	2	2	0.00
08/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2168	2	2	2	0.00
08/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R212 On 07-February-13			Bond Future	132.53	132.3067	132.5332	132.3067	9,064.00
08/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3543	3	4	3	0.00
08/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3523	3	4	3	0.00
08/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3533	3	4	3	0.00
08/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R212 On 02-May-13			Bond Future	134.20	133.9746	134.2040	133.9746	11.00
08/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3114	3	3	3	0.00
08/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3104	3	3	3	0.00
08/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3094	3	3	3	0.00
08/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
08/01/2013	R213 On 07-February-13			Bond Future	7.74	95.4306	96.0341	95.4306	10,414.00
08/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	9773	9	10	9	0.00
08/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	10157	10	10	10	0.00
08/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	10539	10	11	10	0.00
08/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	10919	10	11	10	0.00
08/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	4	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
08/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	6	0	0	0	0.00
08/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	8	0	0	0	0.00
08/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	11	0	0	0	0.00
08/01/2013	R213 On 02-May-13			Bond Future	7.80	93.0514	93.6623	93.0514	5.00
08/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	3676	3	4	3	0.00
08/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	3630	3	4	3	0.00
08/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	3584	3	4	3	0.00
08/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	3208	4	3	4	0.00
08/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	3164	3	3	3	0.00
08/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	3121	3	3	3	0.00
08/01/2013	R213 On 07-November-13			Bond Future	7.93	92.0706	92.6984	92.0706	0.00
08/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	9113	9	9	9	0.00
08/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	9010	9	9	9	0.00
08/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	9061	9	9	9	0.00
08/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3488	4	3	4	0.00
08/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3516	4	4	4	0.00
08/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3459	4	3	4	0.00
08/01/2013	R214 On 07-February-13			Bond Future	8.08	85.0274	85.5084	85.0274	1,714.00
08/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	4843	4	5	4	0.00
08/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	4918	5	5	5	0.00
08/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	4993	5	5	5	0.00
08/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	240	0	0	0	0.00
08/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	250	0	0	0	0.00
08/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	261	0	0	0	0.00