



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 07/05/2013 To: 07/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	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
07/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	2025 On 02-May-13			Bond Future	118.66	118.6643	118.6643	118.6643	0.00
07/05/2013	2025 On 01-August-13			Bond Future	119.42	119.3974	119.4231	119.3974	0.00
07/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1433	1	1	1	0.00
07/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1423	1	1	1	0.00
07/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1413	1	1	1	0.00
07/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
07/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
07/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
07/05/2013	2038 On 02-May-13			Bond Future	115.48	115.4781	115.4781	115.4781	0.00
07/05/2013	2038 On 01-August-13			Bond Future	116.22	116.1882	116.2163	116.1882	9.00
07/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	1226	1	1	1	0.00
07/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	1206	1	1	1	0.00
07/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	1216	1	1	1	0.00
07/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
07/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
07/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
07/05/2013	2050 On 02-May-13			Bond Future	121.00	121.0025	121.0025	121.0025	0.00
07/05/2013	2050 On 01-August-13			Bond Future	121.66	121.6288	121.6587	121.6288	122.00
07/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	2669	3	3	3	0.00
07/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	2659	3	3	3	0.00
07/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	2649	3	3	3	0.00
07/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
07/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
07/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
07/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	5706 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
07/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	AL37 On 01-August-13			Index Future	426.49	426.2630	426.4900	426.2630	62.00
07/05/2013	AL37 On 07-November-13			Index Future	432.51	432.2840	432.5130	432.2840	0.00
07/05/2013	AL7T On 01-August-13			Index Future	521.56	520.9930	521.5610	520.9930	1.00
07/05/2013	AL7T On 07-November-13			Index Future	528.93	528.3530	528.9270	528.3530	0.00
07/05/2013	ALBI On 01-August-13			Index Future	463.14	463.3780	463.1390	463.3780	725.00
07/05/2013	ALBI On 07-November-13			Index Future	469.68	469.9240	469.6800	469.9240	85.00
07/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C203 On 15-September-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
07/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/05/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2013	EL28 On 02-May-13			Bond Future	122.96	122.9606	122.9606	122.9606	0.00
07/05/2013	EL28 On 01-August-13			Bond Future	116.09	116.0632	116.0914	116.0632	0.00
07/05/2013	EL28 On 01-August-13	114.99	Call	Bond Future	1101	1	1	1	0.00
07/05/2013	EL28 On 01-August-13	115.01	Call	Bond Future	1081	1	1	1	0.00
07/05/2013	EL28 On 01-August-13	115.00	Call	Bond Future	1091	1	1	1	0.00
07/05/2013	EL28 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
07/05/2013	EL28 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
07/05/2013	EL28 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
07/05/2013	ES33 On 02-May-13			Bond Future	8.12	94.9401	94.9401	94.9401	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2013	ES33 On 01-August-13			Bond Future	8.23	96.0368	95.8065	96.0368	292.00
07/05/2013	ES33 On 01-August-13	9.00	Call	Bond Future	6714	7	7	7	0.00
07/05/2013	ES33 On 01-August-13	91.02	Call	Bond Future	84755	85	85	85	0.00
07/05/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
07/05/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
07/05/2013	ES33 On 07-November-13			Bond Future	8.31	93.6121	93.3784	93.6121	0.00
07/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	1614	2	2	2	0.00
07/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	1702	2	2	2	0.00
07/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	1791	2	2	2	0.00
07/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
07/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
07/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
07/05/2013	GOVI On 01-August-13			GOVI	462.10	462.3160	462.0970	462.3160	349.00
07/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	161070	16	16	16	0.00
07/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	160970	16	16	16	0.00
07/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	160870	16	16	16	0.00
07/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
07/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
07/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
07/05/2013	GOVI On 07-November-13			GOVI	468.62	468.8470	468.6230	468.8470	0.00
07/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	226330	23	23	23	0.00
07/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	226230	23	23	23	0.00
07/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	226130	23	23	23	0.00
07/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
07/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
07/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
07/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/05/2013	IGOV On 01-August-13			Index Future	211.10	211.0210	211.0970	211.0210	885.00
07/05/2013	IGOV On 07-November-13			Index Future	214.11	214.0300	214.1060	214.0300	7.00
07/05/2013	ILBI On 01-August-13			Index Future	571.21	571.2130	571.2130	571.2130	183.00
07/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/05/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.11	94.8900	94.8900	94.8900	0.00
07/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.06	94.9400	94.9400	94.9400	500.00
07/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.02	94.9800	94.9800	94.9800	0.00
07/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.95	95.0500	95.0500	95.0500	0.00
07/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.91	95.0900	95.0900	95.0900	2,200.00
07/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.87	95.1300	95.1300	95.1300	0.00
07/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.85	95.1500	95.1500	95.1500	1,500.00
07/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.86	95.1400	95.1400	95.1400	0.00
07/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	4.93	95.0700	95.0700	95.0700	1,000.00
07/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.02	94.9800	94.9800	94.9800	0.00
07/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.14	94.8600	94.8600	94.8600	0.00
07/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.27	94.7300	94.7300	94.7300	0.00
07/05/2013	R023 On 02-May-13			Bond Future	6.23	112.4941	112.4941	112.4941	0.00
07/05/2013	R023 On 01-August-13			Bond Future	6.17	114.4640	114.6248	114.4640	7,365.00
07/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	8155	8	8	8	0.00
07/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	8294	8	8	8	0.00
07/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	8224	8	8	8	0.00
07/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R023 On 07-November-13			Bond Future	6.21	112.1652	112.3281	112.1652	0.00
07/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	2086	2	2	2	0.00
07/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	2231	2	2	2	0.00
07/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	2159	2	2	2	0.00

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07/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R157 On 02-May-13			Bond Future	5.15	120.2318	120.2318	120.2318	0.00
07/05/2013	R157 On 01-August-13			Bond Future	5.05	121.9434	121.9798	121.9434	11,292.00
07/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92524	92	93	92	0.00
07/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R157 On 07-November-13			Bond Future	5.01	116.8596	116.8963	116.8596	0.00
07/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	1207	1	1	1	0.00
07/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	1239	1	1	1	0.00
07/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	1223	1	1	1	0.00
07/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	100	0	0	0	0.00
07/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	97	0	0	0	0.00
07/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	103	0	0	0	0.00
07/05/2013	R157 On 06-February-14			Bond Future	4.94	118.4334	118.4710	118.4334	0.00
07/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	1293	1	1	1	0.00
07/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	1266	1	1	1	0.00
07/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	1280	1	1	1	0.00
07/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	119	0	0	0	0.00
07/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	122	0	0	0	0.00
07/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	117	0	0	0	0.00
07/05/2013	R157 On 08-May-14			Bond Future	4.83	113.2284	113.2665	113.2284	0.00
07/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	526	0	1	0	0.00
07/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	513	0	1	0	0.00
07/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	499	0	0	0	0.00
07/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R186 On 02-May-13			Bond Future	6.69	137.6511	137.6511	137.6511	0.00
07/05/2013	R186 On 01-August-13			Bond Future	6.76	134.0994	133.9407	134.0994	53,526.00
07/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	6008	6	6	6	4,315.00
07/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	124668	125	125	125	0.00
07/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	2970	3	3	3	0.00

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07/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	2496	2	2	2	100.00
07/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	903	1	1	1	0.00
07/05/2013	R186 On 07-November-13			Bond Future	6.80	135.9938	135.8325	135.9938	540.00
07/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	2609	3	3	3	5,290.00
07/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	13395	14	13	14	0.00
07/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	13475	14	13	14	0.00
07/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	18355	19	18	19	0.00
07/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	13556	14	14	14	0.00
07/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	461	0	0	0	0.00
07/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	126	0	0	0	1,030.00
07/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	470	0	0	0	0.00
07/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	480	0	0	0	0.00
07/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	5822	6	6	6	0.00
07/05/2013	R186 On 06-February-14			Bond Future	6.85	132.5347	132.3717	132.5347	0.00
07/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	10497	11	10	11	0.00
07/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	10568	11	11	11	0.00
07/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	10426	11	10	11	0.00
07/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	1761	2	2	2	0.00
07/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	1718	2	2	2	0.00
07/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	1739	2	2	2	0.00
07/05/2013	R186 On 08-May-14			Bond Future	6.89	134.3300	134.1648	134.3300	0.00
07/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	2039	2	2	2	0.00
07/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	1941	2	2	2	0.00
07/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	2137	2	2	2	0.00
07/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R197 On 02-May-13			Bond Future	297.91	297.9124	297.9124	297.9124	0.00
07/05/2013	R197 On 01-August-13			Bond Future	297.55	296.9719	297.5504	296.9719	2,633.00
07/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	2560	2	3	2	0.00
07/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	2550	2	3	2	0.00
07/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	2540	2	3	2	0.00
07/05/2013	R197 On 01-August-13	295.01	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
07/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R201 On 02-May-13			Bond Future	4.99	109.0782	109.0782	109.0782	0.00
07/05/2013	R201 On 01-August-13			Bond Future	4.83	106.2348	106.2418	106.2348	0.00
07/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68996	69	69	69	0.00
07/05/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R201 On 07-November-13			Bond Future	4.71	107.7355	107.7424	107.7355	0.00
07/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	283	0	0	0	0.00
07/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	295	0	0	0	0.00
07/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	289	0	0	0	0.00
07/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	189	0	0	0	0.00
07/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	184	0	0	0	0.00
07/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	193	0	0	0	0.00
07/05/2013	R201 On 06-February-14			Bond Future	4.49	104.7777	104.7851	104.7777	0.00
07/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	706	1	1	1	0.00
07/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	691	1	1	1	0.00
07/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	698	1	1	1	0.00
07/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	48	0	0	0	0.00
07/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	50	0	0	0	0.00
07/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	47	0	0	0	0.00
07/05/2013	R201 On 08-May-14			Bond Future	4.08	106.1969	106.2044	106.1969	0.00
07/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	415	0	0	0	0.00
07/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	409	0	0	0	0.00
07/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	403	0	0	0	0.00
07/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R202 On 02-May-13			Bond Future	225.17	225.1661	225.1661	225.1661	0.00
07/05/2013	R202 On 01-August-13			Bond Future	226.07	226.3753	226.0730	226.3753	44,020.00
07/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	3083	3	3	3	0.00
07/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	3073	3	3	3	0.00
07/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	3063	3	3	3	0.00
07/05/2013	R202 On 01-August-13	223.01	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
07/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R203 On 02-May-13			Bond Future	5.55	111.4980	111.4980	111.4980	0.00
07/05/2013	R203 On 01-August-13			Bond Future	5.50	113.1853	113.2270	113.1853	9,102.00
07/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	100014	100	100	100	0.00
07/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R203 On 07-November-13			Bond Future	5.51	110.6247	110.6668	110.6247	0.00
07/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	1474	1	1	1	15.00
07/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	2151	2	2	2	0.00
07/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	2177	2	2	2	0.00
07/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	108437	108	108	108	0.00
07/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	2204	2	2	2	0.00
07/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	426	0	0	0	0.00
07/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	434	0	0	0	0.00
07/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	443	0	0	0	0.00
07/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	765	1	1	1	0.00
07/05/2013	R203 On 06-February-14			Bond Future	5.52	112.1144	112.1574	112.1144	0.00
07/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2619	3	3	3	0.00
07/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	2115	2	2	2	16.00
07/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2594	3	3	3	0.00
07/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	2569	3	3	3	0.00
07/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	502	1	1	1	0.00
07/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	494	1	0	1	0.00
07/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	679	1	1	1	0.00
07/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	486	0	0	0	0.00
07/05/2013	R203 On 08-May-14			Bond Future	5.53	109.4718	109.5154	109.4718	0.00
07/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	738	1	1	1	0.00
07/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	706	1	1	1	0.00
07/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	675	1	1	1	0.00
07/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00

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07/05/2013	R204 On 02-May-13			Bond Future	5.75	113.7074	113.7074	113.7074	0.00
07/05/2013	R204 On 01-August-13			Bond Future	5.68	111.5362	111.6145	111.5362	13,621.00
07/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	102731	103	103	103	0.00
07/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R204 On 07-November-13			Bond Future	5.70	113.1118	113.1910	113.1118	0.00
07/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	3197	3	3	3	0.00
07/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	3232	3	3	3	0.00
07/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	3267	3	3	3	0.00
07/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	5924	6	6	6	0.00
07/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	101	0	0	0	1,270.00
07/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	494	1	0	1	0.00
07/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	504	1	1	1	0.00
07/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	514	1	1	1	0.00
07/05/2013	R204 On 06-February-14			Bond Future	5.72	110.6042	110.6848	110.6042	0.00
07/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	3643	4	4	4	0.00
07/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	3610	4	4	4	0.00
07/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	3675	4	4	4	0.00
07/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	668	1	1	1	0.00
07/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	688	1	1	1	0.00
07/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	678	1	1	1	0.00
07/05/2013	R204 On 08-May-14			Bond Future	5.74	112.1024	112.1841	112.1024	0.00
07/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1312	1	1	1	0.00
07/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1270	1	1	1	0.00
07/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	1353	1	1	1	0.00
07/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R206 On 02-May-13			Bond Future	5.07	103.9417	103.9417	103.9417	0.00
07/05/2013	R206 On 01-August-13			Bond Future	4.98	101.5035	101.5066	101.5035	0.00
07/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30509	31	31	31	0.00
07/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R206 On 07-November-13			Bond Future	4.49	102.9375	102.9403	102.9375	0.00
07/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	21	0	0	0	0.00
07/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	22	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	21	0	0	0	0.00
07/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	55	0	0	0	0.00
07/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	54	0	0	0	0.00
07/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	56	0	0	0	0.00
07/05/2013	R207 On 02-May-13			Bond Future	5.90	109.6051	109.6051	109.6051	0.00
07/05/2013	R207 On 01-August-13			Bond Future	5.86	107.7636	107.8235	107.7636	6,919.00
07/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	100252	100	100	100	0.00
07/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R207 On 07-November-13			Bond Future	5.88	109.2860	109.3464	109.2860	0.00
07/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	4633	5	5	5	0.00
07/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	4676	5	5	5	0.00
07/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	4718	5	5	5	0.00
07/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	415	0	0	0	0.00
07/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	424	0	0	0	0.00
07/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	432	0	0	0	0.00
07/05/2013	R207 On 06-February-14			Bond Future	5.90	107.1180	107.1797	107.1180	0.00
07/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	4580	5	5	5	0.00
07/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	4542	4	5	4	0.00
07/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	4505	4	5	4	0.00
07/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	807	1	1	1	0.00
07/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	795	1	1	1	0.00
07/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	784	1	1	1	0.00
07/05/2013	R207 On 08-May-14			Bond Future	5.93	108.5690	108.6315	108.5690	0.00
07/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	1371	1	1	1	0.00
07/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	1273	1	1	1	0.00
07/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	1322	1	1	1	0.00
07/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R208 On 02-May-13			Bond Future	5.97	105.5622	105.5622	105.5622	0.00
07/05/2013	R208 On 01-August-13			Bond Future	5.91	107.3515	107.4511	107.3515	9,193.00
07/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	98407	98	98	98	0.00
07/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00

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07/05/2013	R208 On 07-November-13			Bond Future	5.94	105.4721	105.5729	105.4721	0.00
07/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	5509	5	6	5	0.00
07/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	5557	5	6	5	0.00
07/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	5605	6	6	6	0.00
07/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	9083	9	9	9	0.00
07/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	103	0	0	0	1,520.00
07/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	476	0	0	0	0.00
07/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	485	1	0	1	0.00
07/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	495	1	0	1	0.00
07/05/2013	R208 On 06-February-14			Bond Future	5.96	106.8923	106.9949	106.8923	0.00
07/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	5414	5	5	5	0.00
07/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	5370	5	5	5	0.00
07/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	5457	5	5	5	0.00
07/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	880	1	1	1	0.00
07/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	906	1	1	1	0.00
07/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	893	1	1	1	0.00
07/05/2013	R208 On 08-May-14			Bond Future	5.99	104.9436	105.0475	104.9436	0.00
07/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	1782	2	2	2	0.00
07/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	1726	2	2	2	0.00
07/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	1838	2	2	2	0.00
07/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R209 On 02-May-13			Bond Future	7.55	86.5589	86.5589	86.5589	0.00
07/05/2013	R209 On 01-August-13			Bond Future	7.65	87.4915	87.2539	87.4915	9,978.00
07/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	77305	78	77	78	0.00
07/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R209 On 07-November-13			Bond Future	7.70	85.5830	85.3419	85.5830	0.00
07/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	10254	10	10	10	0.00
07/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	10317	11	10	11	0.00
07/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	10380	11	10	11	0.00
07/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	14824	15	15	15	0.00
07/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	282	0	0	0	980.00
07/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	926	1	1	1	0.00

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07/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	941	1	1	1	0.00
07/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	956	1	1	1	0.00
07/05/2013	R209 On 06-February-14			Bond Future	7.75	86.7355	86.4914	86.7355	0.00
07/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	9124	9	9	9	0.00
07/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	9067	9	9	9	0.00
07/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	9182	9	9	9	0.00
07/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	2214	2	2	2	0.00
07/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	2261	2	2	2	0.00
07/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	2238	2	2	2	0.00
07/05/2013	R209 On 08-May-14			Bond Future	7.81	84.7654	84.5180	84.7654	0.00
07/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	397	1	0	1	0.00
07/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	487	1	0	1	0.00
07/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	306	1	0	1	0.00
07/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R210 On 02-May-13			Bond Future	170.91	170.9138	170.9138	170.9138	0.00
07/05/2013	R210 On 01-August-13			Bond Future	174.37	174.2180	174.3666	174.2180	1,237.00
07/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	1377	1	1	1	0.00
07/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	1357	1	1	1	0.00
07/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	1367	1	1	1	0.00
07/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R211 On 02-May-13			Bond Future	129.95	129.9459	129.9459	129.9459	0.00
07/05/2013	R211 On 01-August-13			Bond Future	130.24	130.2182	130.2410	130.2182	522.00
07/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	251	0	0	0	0.00
07/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	241	0	0	0	0.00
07/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	231	0	0	0	0.00
07/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R211 On 01-August-13	129.99	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
07/05/2013	R212 On 02-May-13			Bond Future	138.73	138.7336	138.7336	138.7336	0.00
07/05/2013	R212 On 01-August-13			Bond Future	138.85	138.8783	138.8518	138.8783	21,791.00
07/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	862	1	1	1	0.00
07/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	852	1	1	1	0.00
07/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	842	1	1	1	0.00
07/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R213 On 02-May-13			Bond Future	7.28	98.5572	98.5572	98.5572	0.00
07/05/2013	R213 On 01-August-13			Bond Future	7.35	99.8396	99.5996	99.8396	6,911.00
07/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	88985	89	89	89	0.00
07/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R213 On 07-November-13			Bond Future	7.41	97.7131	97.4695	97.7131	0.00
07/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	10971	11	11	11	0.00
07/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	11039	11	11	11	0.00
07/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	11106	11	11	11	0.00
07/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	682	1	1	1	0.00
07/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	694	1	1	1	0.00
07/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	706	1	1	1	0.00
07/05/2013	R213 On 06-February-14			Bond Future	7.46	99.0289	98.7824	99.0289	0.00
07/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	9391	10	9	10	0.00
07/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	9330	10	9	10	0.00
07/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	9270	9	9	9	0.00
07/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	1988	2	2	2	0.00
07/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	1966	2	2	2	0.00
07/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	1944	2	2	2	0.00
07/05/2013	R213 On 08-May-14			Bond Future	7.51	96.8317	96.5819	96.8317	0.00
07/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	1369	2	1	2	0.00
07/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	1279	2	1	2	0.00
07/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	1190	1	1	1	0.00
07/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2013	R214 On 02-May-13			Bond Future	7.63	88.2733	88.2733	88.2733	0.00
07/05/2013	R214 On 01-August-13			Bond Future	7.73	89.2677	88.8597	89.2677	938.00
07/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	78412	79	78	79	0.00
07/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
07/05/2013	R214 On 07-November-13			Bond Future	7.79	87.2446	86.8306	87.2446	0.00
07/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	4281	5	4	5	0.00
07/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	4380	5	4	5	0.00
07/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	4331	5	4	5	0.00
07/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	4193	4	4	4	0.00
07/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	4144	4	4	4	0.00
07/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	4243	4	4	4	0.00
07/05/2013	R248 On 02-May-13			Bond Future	7.79	113.1251	113.1251	113.1251	0.00
07/05/2013	R248 On 01-August-13			Bond Future	7.88	114.5336	114.0777	114.5336	603.00
07/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
07/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
07/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
07/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	228	0	0	0	0.00
07/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	357	0	0	0	0.00
07/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	487	0	0	0	0.00
07/05/2013	R248 On 07-November-13			Bond Future	7.94	111.7305	111.2679	111.7305	0.00
07/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
07/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
07/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
07/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	995	1	1	1	0.00
07/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	1124	1	1	1	0.00
07/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	1253	1	1	1	0.00