



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For June 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	2025 On 01-August-13			Bond Future	117.18	117.7628	117.1780	117.7628	0.00
05/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
05/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
05/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
05/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	832	0	832	0	0.00
05/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	822	0	822	0	0.00
05/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	812	0	812	0	0.00
05/06/2013	2038 On 01-August-13			Bond Future	110.24	111.0453	110.2408	111.0453	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
05/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
05/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
05/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	4759	4	4759	4	0.00
05/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	4769	4	4769	4	0.00
05/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	4749	4	4749	4	0.00
05/06/2013	2050 On 01-August-13			Bond Future	115.42	117.1200	115.4181	117.1200	122.00
05/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
05/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
05/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
05/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	3592	2	3592	2	0.00
05/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	3582	2	3582	2	0.00
05/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	3572	2	3572	2	0.00
05/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	AL37 On 01-August-13			Index Future	409.06	413.5490	409.0600	413.5490	75.00
05/06/2013	AL37 On 07-November-13			Index Future	414.83	419.3860	414.8330	419.3860	0.00
05/06/2013	AL7T On 01-August-13			Index Future	489.83	496.4740	489.8340	496.4740	1.00
05/06/2013	AL7T On 07-November-13			Index Future	496.75	503.4820	496.7470	503.4820	0.00
05/06/2013	ALBI On 01-August-13			Index Future	437.20	442.5370	437.1990	442.5370	736.00
05/06/2013	ALBI On 07-November-13			Index Future	443.37	448.7830	443.3700	448.7830	85.00
05/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C201 On 22-December-14			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
05/06/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/06/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2013	EL28 On 01-August-13			Bond Future	113.55	114.3542	113.5463	114.3542	0.00
05/06/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
05/06/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
05/06/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
05/06/2013	EL28 On 01-August-13	115.01	Put	Bond Future	1464	1	1464	1	0.00
05/06/2013	EL28 On 01-August-13	114.99	Put	Bond Future	1444	1	1444	1	0.00
05/06/2013	EL28 On 01-August-13	115.00	Put	Bond Future	1454	1	1454	1	0.00
05/06/2013	ES33 On 01-August-13			Bond Future	9.13	89.0707	9.1320	89.0707	292.00
05/06/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
05/06/2013	ES33 On 01-August-13	91.02	Call	Bond Future	76965	78	76965	78	0.00
05/06/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
05/06/2013	ES33 On 01-August-13	9.00	Put	Bond Future	1076	0	1076	0	0.00
05/06/2013	ES33 On 07-November-13			Bond Future	9.24	86.5466	9.2415	86.5466	0.00
05/06/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
05/06/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
05/06/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
05/06/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6110	5	6110	5	0.00
05/06/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6199	5	6199	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	6287	5	6287	5	0.00
05/06/2013	GOVI On 01-August-13			GOVI	436.57	441.9140	436.5700	441.9140	380.00
05/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
05/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
05/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
05/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	94300	4	94300	4	0.00
05/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	94400	4	94400	4	0.00
05/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	94200	4	94200	4	0.00
05/06/2013	GOVI On 07-November-13			GOVI	442.73	448.1510	442.7320	448.1510	0.00
05/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	2	0	2	0.00
05/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	2	0	2	0.00
05/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	2	0	2	0.00
05/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	32780	0	32780	0	0.00
05/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	32680	0	32680	0	0.00
05/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	32580	0	32580	0	0.00
05/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/06/2013	IGOV On 01-August-13			Index Future	204.94	206.1000	204.9410	206.1000	1,050.00
05/06/2013	IGOV On 07-November-13			Index Future	207.86	209.0360	207.8610	209.0360	7.00
05/06/2013	ILBI On 01-August-13			Index Future	558.87	558.3110	558.8660	558.3110	186.00
05/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/06/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.15	94.8600	5.1500	94.8600	750.00
05/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.20	94.8400	5.2000	94.8400	0.00
05/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.25	94.8100	5.2500	94.8100	0.00
05/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.30	94.8000	5.3000	94.8000	700.00
05/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.35	94.7900	5.3500	94.7900	0.00
05/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.42	94.7700	5.4200	94.7700	0.00
05/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.48	94.7700	5.4800	94.7700	1,500.00
05/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.63	94.6700	5.6300	94.6700	0.00
05/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.83	94.5200	5.8300	94.5200	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
05/06/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.03	94.3300	6.0300	94.3300	0.00
05/06/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.26	94.1300	6.2600	94.1300	0.00
05/06/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.54	93.9300	6.5400	93.9300	0.00
05/06/2013	R023 On 01-August-13			Bond Future	7.24	108.3916	7.2446	108.3916	9,415.00
05/06/2013	R023 On 01-August-13	7.29	Call	Bond Future	316	2	316	2	0.00
05/06/2013	R023 On 01-August-13	7.31	Call	Bond Future	454	2	454	2	0.00
05/06/2013	R023 On 01-August-13	7.30	Call	Bond Future	385	2	385	2	0.00
05/06/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R023 On 07-November-13			Bond Future	7.32	106.0057	7.3249	106.0057	0.00
05/06/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R023 On 07-November-13	6.50	Put	Bond Future	5792	4	5792	4	0.00
05/06/2013	R023 On 07-November-13	6.51	Put	Bond Future	5720	4	5720	4	0.00
05/06/2013	R023 On 07-November-13	6.49	Put	Bond Future	5865	4	5865	4	0.00
05/06/2013	R157 On 01-August-13			Bond Future	5.96	120.6873	5.9593	120.6873	8,494.00
05/06/2013	R157 On 01-August-13	116.11	Call	Bond Future	90548	91	90548	91	0.00
05/06/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R157 On 07-November-13			Bond Future	6.07	115.5844	6.0713	115.5844	0.00
05/06/2013	R157 On 07-November-13	5.59	Call	Bond Future	218	0	218	0	0.00
05/06/2013	R157 On 07-November-13	5.61	Call	Bond Future	229	0	229	0	0.00
05/06/2013	R157 On 07-November-13	5.60	Call	Bond Future	224	0	224	0	0.00
05/06/2013	R157 On 07-November-13	5.60	Put	Bond Future	1106	1	1106	1	0.00
05/06/2013	R157 On 07-November-13	5.61	Put	Bond Future	1092	1	1092	1	0.00
05/06/2013	R157 On 07-November-13	5.59	Put	Bond Future	1120	1	1120	1	0.00
05/06/2013	R157 On 06-February-14			Bond Future	6.19	117.1400	6.1925	117.1400	0.00
05/06/2013	R157 On 06-February-14	5.66	Call	Bond Future	288	1	288	1	0.00
05/06/2013	R157 On 06-February-14	5.64	Call	Bond Future	278	1	278	1	0.00
05/06/2013	R157 On 06-February-14	5.65	Call	Bond Future	283	1	283	1	0.00
05/06/2013	R157 On 06-February-14	5.65	Put	Bond Future	1157	1	1157	1	0.00
05/06/2013	R157 On 06-February-14	5.64	Put	Bond Future	1168	1	1168	1	0.00
05/06/2013	R157 On 06-February-14	5.66	Put	Bond Future	1145	1	1145	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
05/06/2013	R157 On 08-May-14			Bond Future	6.34	111.9173	6.3373	111.9173	0.00
05/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	136	0	136	0	0.00
05/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	134	0	134	0	0.00
05/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	132	0	132	0	0.00
05/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	1695	1	1695	1	0.00
05/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	1683	1	1683	1	0.00
05/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	1672	1	1672	1	0.00
05/06/2013	R186 On 01-August-13			Bond Future	7.65	126.6973	7.6469	126.6973	62,318.00
05/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	720	1	720	1	6,800.00
05/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	836	1	836	1	5,315.00
05/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	1627	3	1627	3	6,800.00
05/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	115663	117	115663	117	0.00
05/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	372	1	372	1	0.00
05/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	44	0	44	0	500.00
05/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	173	0	173	0	0.00
05/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	140	0	140	0	1,000.00
05/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	9200	8	9200	8	0.00
05/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	8704	7	8704	7	100.00
05/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	11792	10	11792	10	0.00
05/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	6817	5	6817	5	4,100.00
05/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	3051	2	3051	2	0.00
05/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	4737	4	4737	4	0.00
05/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	5124	4	5124	4	2,957.00
05/06/2013	R186 On 07-November-13			Bond Future	7.73	128.4855	7.7288	128.4855	540.00
05/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	10004	12	10004	12	0.00
05/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	6073	7	6073	7	0.00
05/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	6132	7	6132	7	0.00
05/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	6191	7	6191	7	0.00
05/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	835	1	835	1	1,000.00
05/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	492	1	492	1	5,290.00
05/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	12838	11	12838	11	0.00
05/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	10535	9	10535	9	0.00
05/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	2229	2	2229	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	2260	2	2260	2	0.00
05/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	2291	2	2291	2	0.00
05/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	908	1	908	1	1,030.00
05/06/2013	R186 On 06-February-14			Bond Future	7.80	124.9242	7.8042	124.9242	0.00
05/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	4628	6	4628	6	0.00
05/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	4674	6	4674	6	0.00
05/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	4584	6	4584	6	0.00
05/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	5177	4	5177	4	0.00
05/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	5082	4	5082	4	0.00
05/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	5129	4	5129	4	0.00
05/06/2013	R186 On 08-May-14			Bond Future	7.88	126.6161	7.8830	126.6161	0.00
05/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	2781	3	2781	3	0.00
05/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	2753	3	2753	3	0.00
05/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	2810	3	2810	3	0.00
05/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	10057	9	10057	9	0.00
05/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	10195	9	10195	9	0.00
05/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	10126	9	10126	9	0.00
05/06/2013	R197 On 01-August-13			Bond Future	291.45	293.1206	291.4458	293.1206	2,498.00
05/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	3564	2	3564	2	0.00
05/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	3554	2	3554	2	0.00
05/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	3544	2	3544	2	0.00
05/06/2013	R201 On 01-August-13			Bond Future	5.67	105.5079	5.6726	105.5079	0.00
05/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67857	68	67857	68	0.00
05/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R201 On 07-November-13			Bond Future	5.77	106.9971	5.7673	106.9971	0.00
05/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	25	0	25	0	0.00
05/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	27	0	27	0	0.00
05/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	26	0	26	0	0.00
05/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1082	1	1082	1	0.00
05/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1072	1	1072	1	0.00
05/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1092	1	1092	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
05/06/2013	R201 On 06-February-14			Bond Future	5.87	104.0284	5.8695	104.0284	0.00
05/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	123	0	123	0	0.00
05/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	119	0	119	0	0.00
05/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	121	0	121	0	0.00
05/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	645	0	645	0	0.00
05/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	651	0	651	0	0.00
05/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	638	0	638	0	0.00
05/06/2013	R201 On 08-May-14			Bond Future	6.05	105.4373	6.0469	105.4373	0.00
05/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	52	0	52	0	0.00
05/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	51	0	51	0	0.00
05/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	50	0	50	0	0.00
05/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	837	0	837	0	0.00
05/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	831	0	831	0	0.00
05/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	826	0	826	0	0.00
05/06/2013	R202 On 01-August-13			Bond Future	216.70	218.3103	216.6974	218.3103	44,020.00
05/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	6303	5	6303	5	0.00
05/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	6313	5	6313	5	0.00
05/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	6293	5	6293	5	0.00
05/06/2013	R203 On 01-August-13			Bond Future	6.47	110.6045	6.4664	110.6045	4,182.00
05/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	96350	97	96350	97	0.00
05/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R203 On 07-November-13			Bond Future	6.56	108.0062	6.5636	108.0062	0.00
05/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	190	0	190	0	15.00
05/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	375	1	375	1	0.00
05/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	383	1	383	1	0.00
05/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	104721	106	104721	106	0.00
05/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	392	1	392	1	0.00
05/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	2331	2	2331	2	0.00
05/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	2357	2	2357	2	0.00
05/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	2384	2	2384	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	3197	2	3197	2	0.00
05/06/2013	R203 On 06-February-14			Bond Future	6.66	109.4596	6.6594	109.4596	0.00
05/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	650	1	650	1	0.00
05/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	456	1	456	1	16.00
05/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	640	1	640	1	0.00
05/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	630	1	630	1	0.00
05/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	2331	2	2331	2	0.00
05/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	2308	2	2308	2	0.00
05/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	2788	2	2788	2	0.00
05/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	2285	2	2285	2	0.00
05/06/2013	R203 On 08-May-14			Bond Future	6.76	106.7809	6.7601	106.7809	0.00
05/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	396	1	396	1	0.00
05/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	384	1	384	1	0.00
05/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	390	1	390	1	0.00
05/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	3503	3	3503	3	0.00
05/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	3528	3	3528	3	0.00
05/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	3478	3	3478	3	0.00
05/06/2013	R204 On 01-August-13			Bond Future	6.66	108.2852	6.6588	108.2852	13,569.00
05/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	98087	99	98087	99	0.00
05/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R204 On 07-November-13			Bond Future	6.75	109.8136	6.7457	109.8136	0.00
05/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	681	1	681	1	0.00
05/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	694	1	694	1	0.00
05/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	708	1	708	1	0.00
05/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	2124	3	2124	3	0.00
05/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	1013	1	1013	1	1,270.00
05/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	2646	2	2646	2	0.00
05/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	2678	2	2678	2	0.00
05/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	2709	2	2709	2	0.00
05/06/2013	R204 On 06-February-14			Bond Future	6.83	107.2606	6.8273	107.2606	0.00
05/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	1077	2	1077	2	0.00
05/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	1062	2	1062	2	0.00
05/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	1092	2	1092	2	0.00
05/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	2861	2	2861	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	2916	2	2916	2	0.00
05/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	2888	2	2888	2	0.00
05/06/2013	R204 On 08-May-14			Bond Future	6.92	108.7133	6.9169	108.7133	0.00
05/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	775	1	775	1	0.00
05/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	786	1	786	1	0.00
05/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	765	1	765	1	0.00
05/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	4336	3	4336	3	0.00
05/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	4273	3	4273	3	0.00
05/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	4305	3	4305	3	0.00
05/06/2013	R206 On 01-August-13			Bond Future	5.63	101.3693	5.6257	101.3693	0.00
05/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30224	30	30224	30	0.00
05/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R206 On 07-November-13			Bond Future	6.10	102.8001	6.1047	102.8001	0.00
05/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	3	0	3	0	0.00
05/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	3	0	3	0	0.00
05/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	3	0	3	0	0.00
05/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	326	0	326	0	0.00
05/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	324	0	324	0	0.00
05/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	327	0	327	0	0.00
05/06/2013	R207 On 01-August-13			Bond Future	6.88	103.5293	6.8796	103.5293	13,685.00
05/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	94757	96	94757	96	0.00
05/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R207 On 07-November-13			Bond Future	6.96	104.9905	6.9626	104.9905	0.00
05/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	1188	2	1188	2	0.00
05/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	1208	2	1208	2	0.00
05/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	1227	2	1227	2	0.00
05/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	2499	2	2499	2	0.00
05/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	2530	2	2530	2	0.00
05/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	2561	2	2561	2	0.00
05/06/2013	R207 On 06-February-14			Bond Future	7.04	102.7638	7.0414	102.7638	0.00
05/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	1450	2	1450	2	0.00
05/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	1431	2	1431	2	0.00
05/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	1413	2	1413	2	0.00
05/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	3366	3	3366	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
05/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	3335	3	3335	3	0.00
05/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	3304	3	3304	3	0.00
05/06/2013	R207 On 08-May-14			Bond Future	7.13	104.1556	7.1293	104.1556	0.00
05/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	975	1	975	1	0.00
05/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	950	1	950	1	0.00
05/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	962	1	962	1	0.00
05/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	5368	4	5368	4	0.00
05/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	5404	4	5404	4	0.00
05/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	5331	4	5331	4	0.00
05/06/2013	R208 On 01-August-13			Bond Future	6.95	102.4960	6.9489	102.4960	10,583.00
05/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	92139	93	92139	93	0.00
05/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R208 On 07-November-13			Bond Future	7.03	100.5467	7.0265	100.5467	0.00
05/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	1453	2	1453	2	0.00
05/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	1476	2	1476	2	0.00
05/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	1499	2	1499	2	0.00
05/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	3646	5	3646	5	0.00
05/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	1024	1	1024	1	1,520.00
05/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	2727	2	2727	2	0.00
05/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	2761	2	2761	2	0.00
05/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	2795	2	2795	2	0.00
05/06/2013	R208 On 06-February-14			Bond Future	7.10	101.8998	7.0983	101.8998	0.00
05/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	1718	2	1718	2	0.00
05/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	1697	2	1697	2	0.00
05/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	1740	2	1740	2	0.00
05/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	3608	3	3608	3	0.00
05/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	3677	3	3677	3	0.00
05/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	3642	3	3642	3	0.00
05/06/2013	R208 On 08-May-14			Bond Future	7.17	99.8833	7.1731	99.8833	0.00
05/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	1179	1	1179	1	0.00
05/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	1194	1	1194	1	0.00
05/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	1164	1	1164	1	0.00
05/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	5971	5	5971	5	0.00
05/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	5888	5	5888	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	5929	5	5929	5	0.00
05/06/2013	R209 On 01-August-13			Bond Future	8.55	80.4815	8.5478	80.4815	9,942.00
05/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	69378	71	69378	71	0.00
05/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	524	1	524	1	0.00
05/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	5195	4	5195	4	2,000.00
05/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R209 On 07-November-13			Bond Future	8.63	78.4730	8.6309	78.4730	0.00
05/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	3620	4	3620	4	0.00
05/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	4200	5	4200	5	0.00
05/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	4243	5	4243	5	0.00
05/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	7668	9	7668	9	0.00
05/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	4287	5	4287	5	0.00
05/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	2871	2	2871	2	0.00
05/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	1165	1	1165	1	980.00
05/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	2906	2	2906	2	0.00
05/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	2941	2	2941	2	0.00
05/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	3468	3	3468	3	4,700.00
05/06/2013	R209 On 06-February-14			Bond Future	8.71	79.5291	8.7077	79.5291	0.00
05/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	3978	5	3978	5	0.00
05/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	3905	4	3905	4	0.00
05/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	3941	5	3941	5	0.00
05/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	5203	5	5203	5	0.00
05/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	5248	5	5248	5	0.00
05/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	5159	5	5159	5	0.00
05/06/2013	R209 On 08-May-14			Bond Future	8.79	77.4612	8.7856	77.4612	0.00
05/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	2422	3	2422	3	0.00
05/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	2397	3	2397	3	0.00
05/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	2373	3	2373	3	0.00
05/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	10327	9	10327	9	0.00
05/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	10260	9	10260	9	0.00
05/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	10194	9	10194	9	0.00
05/06/2013	R210 On 01-August-13			Bond Future	166.32	167.7236	166.3217	167.7236	1,237.00
05/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R210 On 01-August-13	173.00	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
05/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	6688	5	6688	5	0.00
05/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	6678	5	6678	5	0.00
05/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	6668	5	6668	5	0.00
05/06/2013	R211 On 01-August-13			Bond Future	130.69	130.6690	130.6874	130.6690	522.00
05/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	697	1	697	1	0.00
05/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	677	1	677	1	0.00
05/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	687	1	687	1	0.00
05/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R212 On 01-August-13			Bond Future	136.99	136.9586	136.9931	136.9586	21,791.00
05/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	1017	1	1017	1	0.00
05/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	1007	1	1007	1	0.00
05/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	997	1	997	1	0.00
05/06/2013	R213 On 01-August-13			Bond Future	8.26	92.9991	8.2631	92.9991	6,831.00
05/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	80801	82	80801	82	0.00
05/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R213 On 07-November-13			Bond Future	8.35	90.7750	8.3481	90.7750	0.00
05/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	4653	6	4653	6	0.00
05/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	4747	6	4747	6	0.00
05/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	4700	6	4700	6	0.00
05/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	2656	2	2656	2	0.00
05/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	2623	2	2623	2	0.00
05/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	2689	2	2689	2	0.00
05/06/2013	R213 On 06-February-14			Bond Future	8.43	91.9965	8.4280	91.9965	0.00
05/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	4136	5	4136	5	0.00
05/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	4060	5	4060	5	0.00
05/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	4098	5	4098	5	0.00
05/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	5147	4	5147	4	0.00
05/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	5191	4	5191	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
05/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	5103	4	5103	4	0.00
05/06/2013	R213 On 08-May-14			Bond Future	8.51	89.7039	8.5059	89.7039	0.00
05/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	2668	3	2668	3	0.00
05/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	2642	3	2642	3	0.00
05/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	2616	3	2616	3	0.00
05/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	9954	9	9954	9	0.00
05/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	9890	9	9890	9	0.00
05/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	9826	9	9826	9	0.00
05/06/2013	R214 On 01-August-13			Bond Future	8.62	81.8465	8.6218	81.8465	840.00
05/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	70144	71	70144	71	0.00
05/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
05/06/2013	R214 On 07-November-13			Bond Future	8.70	79.7176	8.7041	79.7176	0.00
05/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	1095	1	1095	1	0.00
05/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	1114	1	1114	1	0.00
05/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	1133	1	1133	1	0.00
05/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	9282	8	9282	8	0.00
05/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	9361	8	9361	8	0.00
05/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	9442	8	9442	8	0.00
05/06/2013	R248 On 01-August-13			Bond Future	8.71	105.7166	8.7135	105.7166	603.00
05/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	10269	9	10269	9	0.00
05/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	10139	9	10139	9	0.00
05/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	10398	9	10398	9	0.00
05/06/2013	R248 On 07-November-13			Bond Future	8.80	102.7877	8.7989	102.7877	0.00
05/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
05/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	11047	9	11047	9	0.00
05/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	11176	10	11176	10	0.00
05/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	11306	10	11306	10	0.00