



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For July 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	2025 On 01-August-13			Bond Future	109.64	109.6324	109.6358	109.6324	0.00
09/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
09/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
09/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
09/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8354	8	8354	8	0.00
09/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8364	8	8364	8	0.00
09/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8374	8	8374	8	0.00
09/07/2013	2038 On 01-August-13			Bond Future	104.31	104.3044	104.3095	104.3044	0.00

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09/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
09/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
09/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
09/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	10691	11	10691	11	0.00
09/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	10701	11	10701	11	0.00
09/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	10681	11	10681	11	0.00
09/07/2013	2050 On 01-August-13			Bond Future	106.27	105.8812	106.2715	105.8812	122.00
09/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
09/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
09/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
09/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	12728	13	12728	13	0.00
09/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	12738	13	12738	13	0.00
09/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	12718	13	12718	13	0.00
09/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	AL37 On 01-August-13			Index Future	402.14	400.1060	402.1360	400.1060	56.00
09/07/2013	AL37 On 07-November-13			Index Future	407.81	405.7510	407.8090	405.7510	0.00
09/07/2013	AL7T On 01-August-13			Index Future	476.88	473.4580	476.8830	473.4580	1.00
09/07/2013	AL7T On 07-November-13			Index Future	483.61	480.1370	483.6110	480.1370	0.00
09/07/2013	ALBI On 01-August-13			Index Future	429.20	426.0800	429.1950	426.0800	738.00
09/07/2013	ALBI On 07-November-13			Index Future	435.25	432.0910	435.2500	432.0910	85.00
09/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	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
09/07/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/07/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2013	EL28	On 01-August-13			Bond Future	109.33	109.1228	109.3287	109.1228	0.00
09/07/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
09/07/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
09/07/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
09/07/2013	EL28	On 01-August-13	114.99	Put	Bond Future	5661	6	5661	6	0.00
09/07/2013	EL28	On 01-August-13	115.00	Put	Bond Future	5671	6	5671	6	0.00
09/07/2013	EL28	On 01-August-13	115.01	Put	Bond Future	5681	6	5681	6	0.00
09/07/2013	ES33	On 01-August-13			Bond Future	9.27	86.0055	9.2736	86.0055	6,292.00
09/07/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
09/07/2013	ES33	On 01-August-13	91.02	Call	Bond Future	75834	75	75834	75	0.00
09/07/2013	ES33	On 01-August-13	9.00	Put	Bond Future	2207	3	2207	3	0.00
09/07/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
09/07/2013	ES33	On 07-November-13			Bond Future	9.39	83.4375	9.3881	83.4375	0.00
09/07/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
09/07/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
09/07/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
09/07/2013	ES33	On 07-November-13	8.49	Put	Bond Future	7435	8	7435	8	0.00
09/07/2013	ES33	On 07-November-13	8.50	Put	Bond Future	7346	8	7346	8	0.00

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09/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7258	8	7258	8	0.00
09/07/2013	GOVI On 01-August-13			GOVI	428.48	425.4230	428.4820	425.4230	406.00
09/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
09/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
09/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
09/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	175280	21	175280	21	0.00
09/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	175180	21	175180	21	0.00
09/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	175080	21	175080	21	0.00
09/07/2013	GOVI On 07-November-13			GOVI	434.53	431.4250	434.5270	431.4250	0.00
09/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
09/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
09/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
09/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	114730	15	114730	15	0.00
09/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	114830	15	114830	15	0.00
09/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	114630	15	114630	15	0.00
09/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/07/2013	IGOV On 01-August-13			Index Future	194.31	194.1850	194.3080	194.1850	1,064.00
09/07/2013	IGOV On 07-November-13			Index Future	197.08	196.9500	197.0750	196.9500	7.00
09/07/2013	ILBI On 01-August-13			Index Future	525.75	519.1710	525.7480	519.1710	186.00
09/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
09/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/07/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.16	94.8500	5.1600	94.8500	0.00
09/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.19	94.8200	5.1900	94.8200	0.00
09/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	700.00
09/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.28	94.6800	5.2800	94.6800	0.00
09/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.31	94.6200	5.3100	94.6200	0.00
09/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.37	94.5400	5.3700	94.5400	1,500.00
09/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.44	94.4700	5.4400	94.4700	0.00
09/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.63	94.2800	5.6300	94.2800	400.00
09/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.89	93.9900	5.8900	93.9900	1,000.00

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09/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.14	93.6900	6.1400	93.6900	0.00
09/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.44	93.3800	6.4400	93.3800	0.00
09/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.71	93.1100	6.7100	93.1100	0.00
09/07/2013	R023 On 01-August-13			Bond Future	7.64	103.2322	7.6439	103.2322	10,999.00
09/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	2349	3	2349	3	0.00
09/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	2280	3	2280	3	0.00
09/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	2419	3	2419	3	0.00
09/07/2013	R023 On 07-November-13			Bond Future	7.74	100.7728	7.7411	100.7728	0.00
09/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	8566	9	8566	9	0.00
09/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	8493	9	8493	9	0.00
09/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	8639	9	8639	9	0.00
09/07/2013	R157 On 01-August-13			Bond Future	6.06	119.5239	6.0580	119.5239	21,643.00
09/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90336	90	90336	90	0.00
09/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
09/07/2013	R157 On 07-November-13			Bond Future	6.19	114.4038	6.1868	114.4038	0.00
09/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	342	0	342	0	0.00
09/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	337	0	337	0	0.00
09/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	348	0	348	0	0.00
09/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1440	2	1440	2	0.00
09/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1453	2	1453	2	0.00
09/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1426	2	1426	2	0.00
09/07/2013	R157 On 06-February-14			Bond Future	6.33	115.9405	6.3303	115.9405	0.00
09/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	439	0	439	0	0.00
09/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	449	0	449	0	0.00
09/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	444	0	444	0	0.00
09/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1539	2	1539	2	0.00
09/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1550	2	1550	2	0.00
09/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1528	2	1528	2	0.00

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09/07/2013	R157 On 08-May-14			Bond Future	6.50	110.7012	6.5035	110.7012	0.00
09/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	286	0	286	0	0.00
09/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	283	0	283	0	0.00
09/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	280	0	280	0	0.00
09/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2056	2	2056	2	0.00
09/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2067	2	2067	2	0.00
09/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2045	2	2045	2	0.00
09/07/2013	R186 On 01-August-13			Bond Future	8.00	120.4479	8.0038	120.4479	58,558.00
09/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	94	0	94	0	5,315.00
09/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	965	1	965	1	0.00
09/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	112298	111	112298	111	0.00
09/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	71	0	71	0	6,800.00
09/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	8777	8	8777	8	0.00
09/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	7161	6	7161	6	0.00
09/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	312	0	312	0	6,800.00
09/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	5	0	5	0	0.00
09/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
09/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	1738	1	1738	1	0.00
09/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	4	0	4	0	1,000.00
09/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	21	0	21	0	0.00
09/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	101	0	101	0	6,800.00
09/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1773	2	1773	2	0.00
09/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	11902	13	11902	13	100.00
09/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	15114	16	15114	16	0.00
09/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	2870	4	2870	4	20.00
09/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	7359	8	7359	8	0.00
09/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
09/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	37	0	37	0	0.00
09/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	7840	9	7840	9	2,957.00
09/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	5102	6	5102	6	0.00
09/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	9832	11	9832	11	4,100.00
09/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	12429	14	12429	14	0.00
09/07/2013	R186 On 07-November-13			Bond Future	8.10	122.1471	8.0992	122.1471	640.00
09/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4312	4	4312	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
09/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	7575	7	7575	7	0.00
09/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	337	0	337	0	5,290.00
09/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	4405	4	4405	4	0.00
09/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	3691	3	3691	3	1,000.00
09/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	4358	4	4358	4	0.00
09/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	554	0	554	0	1,000.00
09/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	9120	8	9120	8	0.00
09/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1892	2	1892	2	1,030.00
09/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	4592	5	4592	5	0.00
09/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3944	5	3944	5	0.00
09/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	13668	15	13668	15	0.00
09/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	16097	17	16097	17	0.00
09/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3900	4	3900	4	0.00
09/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3857	4	3857	4	0.00
09/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1356	2	1356	2	1,200.00
09/07/2013	R186 On 06-February-14			Bond Future	8.19	118.4974	8.1882	118.4974	0.00
09/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	3623	3	3623	3	0.00
09/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	3589	3	3589	3	0.00
09/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	3658	3	3658	3	0.00
09/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	7529	8	7529	8	0.00
09/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	7586	8	7586	8	0.00
09/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	7644	8	7644	8	0.00
09/07/2013	R186 On 08-May-14			Bond Future	8.28	120.1020	8.2808	120.1020	0.00
09/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2400	2	2400	2	0.00
09/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2376	2	2376	2	0.00
09/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2424	2	2424	2	0.00
09/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	13181	14	13181	14	0.00
09/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	13255	14	13255	14	0.00
09/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	13329	14	13329	14	0.00
09/07/2013	R197 On 01-August-13			Bond Future	274.79	274.7870	274.7949	274.7870	2,546.00
09/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	20205	20	20205	20	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
09/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	20215	20	20215	20	0.00
09/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	20195	20	20195	20	0.00
09/07/2013	R201 On 01-August-13			Bond Future	5.52	105.1812	5.5238	105.1812	0.00
09/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68057	68	68057	68	0.00
09/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
09/07/2013	R201 On 07-November-13			Bond Future	5.58	106.6650	5.5809	106.6650	0.00
09/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	118	0	118	0	0.00
09/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	120	0	120	0	0.00
09/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	122	0	122	0	0.00
09/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	974	1	974	1	0.00
09/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	965	1	965	1	0.00
09/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	983	1	983	1	0.00
09/07/2013	R201 On 06-February-14			Bond Future	5.63	103.6892	5.6293	103.6892	0.00
09/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	288	0	288	0	0.00
09/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	295	0	295	0	0.00
09/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	291	0	291	0	0.00
09/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	612	1	612	1	0.00
09/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	607	1	607	1	0.00
09/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	618	1	618	1	0.00
09/07/2013	R201 On 08-May-14			Bond Future	5.70	105.0933	5.7045	105.0933	0.00
09/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	172	0	172	0	0.00
09/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	174	0	174	0	0.00
09/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	170	0	170	0	0.00
09/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	743	1	743	1	0.00
09/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	748	1	748	1	0.00
09/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	752	1	752	1	0.00
09/07/2013	R202 On 01-August-13			Bond Future	204.58	204.5754	204.5841	204.5754	44,020.00
09/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	18416	18	18416	18	0.00
09/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	18426	18	18426	18	0.00
09/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	18406	18	18406	18	0.00
09/07/2013	R203 On 01-August-13			Bond Future	6.83	107.7812	6.8299	107.7812	3,923.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	95017	95	95017	95	0.00
09/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
09/07/2013	R203 On 07-November-13			Bond Future	6.96	105.1424	6.9573	105.1424	1,656.00
09/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	295	0	295	0	0.00
09/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	306	0	306	0	0.00
09/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	300	0	300	0	0.00
09/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103368	103	103368	103	0.00
09/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	167	0	167	0	15.00
09/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3627	4	3627	4	0.00
09/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3597	4	3597	4	0.00
09/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
09/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3656	4	3656	4	0.00
09/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4527	5	4527	5	0.00
09/07/2013	R203 On 06-February-14			Bond Future	7.09	106.5546	7.0864	106.5546	0.00
09/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	583	0	583	0	0.00
09/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	599	0	599	0	0.00
09/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	449	0	449	0	16.00
09/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	591	0	591	0	0.00
09/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4154	5	4154	5	0.00
09/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3658	4	3658	4	0.00
09/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3633	4	3633	4	0.00
09/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3608	4	3608	4	0.00
09/07/2013	R203 On 08-May-14			Bond Future	7.22	103.8363	7.2240	103.8363	0.00
09/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	472	0	472	0	0.00
09/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	483	0	483	0	0.00
09/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	478	0	478	0	0.00
09/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2240	2	2240	2	16.00
09/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	5009	5	5009	5	0.00
09/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1718	2	1718	2	0.00
09/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	4957	5	4957	5	0.00
09/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	4983	5	4983	5	0.00
09/07/2013	R204 On 01-August-13			Bond Future	7.07	104.5476	7.0677	104.5476	25,172.00
09/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96219	96	96219	96	0.00
09/07/2013	R204 On 01-August-13	110.75	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
09/07/2013	R204 On 07-November-13			Bond Future	7.18	106.0225	7.1813	106.0225	0.00
09/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	548	0	548	0	0.00
09/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	558	0	558	0	0.00
09/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	539	0	539	0	0.00
09/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1521	1	1521	1	0.00
09/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4427	5	4427	5	0.00
09/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2305	3	2305	3	1,270.00
09/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4391	5	4391	5	0.00
09/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4462	5	4462	5	0.00
09/07/2013	R204 On 06-February-14			Bond Future	7.29	103.4159	7.2909	103.4159	0.00
09/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	1012	1	1012	1	0.00
09/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	1023	1	1023	1	0.00
09/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1035	1	1035	1	0.00
09/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4789	5	4789	5	0.00
09/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4758	5	4758	5	0.00
09/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4726	5	4726	5	0.00
09/07/2013	R204 On 08-May-14			Bond Future	7.41	104.8163	7.4112	104.8163	0.00
09/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	897	1	897	1	0.00
09/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	888	1	888	1	0.00
09/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	906	1	906	1	0.00
09/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6409	7	6409	7	0.00
09/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6343	7	6343	7	0.00
09/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6376	7	6376	7	0.00
09/07/2013	R206 On 01-August-13			Bond Future	5.31	101.3249	5.3055	101.3249	0.00
09/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30365	30	30365	30	0.00
09/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
09/07/2013	R206 On 07-November-13			Bond Future	5.31	102.7543	5.3090	102.7543	0.00
09/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	26	0	26	0	0.00
09/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	25	0	25	0	0.00
09/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	25	0	25	0	0.00
09/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	207	0	207	0	0.00
09/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	206	0	206	0	0.00
09/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	204	0	204	0	0.00
09/07/2013	R207 On 01-August-13			Bond Future	7.33	99.4210	7.3317	99.4210	23,668.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	92442	92	92442	92	0.00
09/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
09/07/2013	R207 On 07-November-13			Bond Future	7.44	100.8235	7.4396	100.8235	645.00
09/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	799	1	799	1	0.00
09/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	786	1	786	1	0.00
09/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	774	1	774	1	0.00
09/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4457	5	4457	5	0.00
09/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4419	5	4419	5	0.00
09/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4495	5	4495	5	0.00
09/07/2013	R207 On 06-February-14			Bond Future	7.54	98.5382	7.5443	98.5382	0.00
09/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1106	1	1106	1	0.00
09/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1119	1	1119	1	0.00
09/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1093	1	1093	1	0.00
09/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5392	6	5392	6	0.00
09/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5356	6	5356	6	0.00
09/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5428	6	5428	6	0.00
09/07/2013	R207 On 08-May-14			Bond Future	7.66	99.8725	7.6600	99.8725	0.00
09/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	919	1	919	1	0.00
09/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	928	1	928	1	0.00
09/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	910	1	910	1	0.00
09/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7739	8	7739	8	0.00
09/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7700	8	7700	8	0.00
09/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7779	8	7779	8	0.00
09/07/2013	R208 On 01-August-13			Bond Future	7.45	97.6351	7.4503	97.6351	18,125.00
09/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	89275	89	89275	89	0.00
09/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
09/07/2013	R208 On 07-November-13			Bond Future	7.55	95.6167	7.5520	95.6167	0.00
09/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2238	2	2238	2	0.00
09/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	856	1	856	1	0.00
09/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	842	1	842	1	0.00
09/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	869	1	869	1	0.00
09/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2521	3	2521	3	1,520.00
09/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	5090	6	5090	6	0.00
09/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	5046	6	5046	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	5002	6	5002	6	0.00
09/07/2013	R208 On 06-February-14			Bond Future	7.65	96.9010	7.6483	96.9010	0.00
09/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1221	1	1221	1	0.00
09/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1236	1	1236	1	0.00
09/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1250	1	1250	1	0.00
09/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	6106	7	6106	7	0.00
09/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	6064	7	6064	7	0.00
09/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	6147	7	6147	7	0.00
09/07/2013	R208 On 08-May-14			Bond Future	7.75	94.8165	7.7490	94.8165	0.00
09/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	996	1	996	1	0.00
09/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	1017	1	1017	1	0.00
09/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	1006	1	1006	1	0.00
09/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8788	9	8788	9	0.00
09/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8697	9	8697	9	0.00
09/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	8743	9	8743	9	0.00
09/07/2013	R209 On 01-August-13			Bond Future	8.66	77.4808	8.6620	77.4808	19,898.00
09/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	68457	68	68457	68	0.00
09/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	179	0	179	0	0.00
09/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	5771	7	5771	7	2,000.00
09/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
09/07/2013	R209 On 07-November-13			Bond Future	8.75	75.4294	8.7486	75.4294	0.00
09/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	4116	4	4116	4	0.00
09/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	6057	5	6057	5	0.00
09/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	4155	4	4155	4	0.00
09/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	3550	3	3550	3	0.00
09/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	4077	4	4077	4	0.00
09/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	6768	6	6768	6	0.00
09/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	7257	7	7257	7	0.00
09/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	8263	8	8263	8	0.00
09/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	3752	4	3752	4	0.00
09/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	1904	2	1904	2	5,000.00
09/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4333	5	4333	5	4,700.00
09/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3675	4	3675	4	0.00
09/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2268	3	2268	3	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1322	2	1322	2	1,520.00
09/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3713	4	3713	4	0.00
09/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1689	2	1689	2	980.00
09/07/2013	R209 On 06-February-14			Bond Future	8.83	76.4427	8.8290	76.4427	0.00
09/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	4086	4	4086	4	0.00
09/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	4152	4	4152	4	0.00
09/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	4119	4	4119	4	0.00
09/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6378	7	6378	7	0.00
09/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6330	7	6330	7	0.00
09/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6283	7	6283	7	0.00
09/07/2013	R209 On 08-May-14			Bond Future	8.91	74.3328	8.9104	74.3328	0.00
09/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2811	3	2811	3	0.00
09/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2787	2	2787	2	0.00
09/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2763	2	2763	2	0.00
09/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	11612	12	11612	12	0.00
09/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	11678	12	11678	12	0.00
09/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	11545	12	11545	12	0.00
09/07/2013	R210 On 01-August-13			Bond Future	157.43	157.4240	157.4301	157.4240	1,237.00
09/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	15570	16	15570	16	0.00
09/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	15580	16	15580	16	0.00
09/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	15560	16	15560	16	0.00
09/07/2013	R211 On 01-August-13			Bond Future	128.52	128.5176	128.5154	128.5176	522.00
09/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1485	1	1485	1	0.00
09/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1495	1	1495	1	0.00
09/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1475	1	1475	1	0.00
09/07/2013	R212 On 01-August-13			Bond Future	129.54	129.0384	129.5383	129.0384	21,791.00
09/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	8472	9	8472	9	0.00
09/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	8462	9	8462	9	0.00
09/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	8452	9	8452	9	0.00
09/07/2013	R213 On 01-August-13			Bond Future	8.53	88.3274	8.5284	88.3274	8,086.00
09/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	78612	78	78612	78	0.00
09/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
09/07/2013	R213 On 07-November-13			Bond Future	8.62	86.0367	8.6221	86.0367	173.00
09/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	3880	3	3880	3	0.00
09/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	3841	3	3841	3	0.00
09/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	3802	3	3802	3	0.00
09/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	4017	4	4017	4	0.00
09/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	3976	4	3976	4	0.00
09/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	4058	5	4058	5	0.00
09/07/2013	R213 On 06-February-14			Bond Future	8.71	87.1923	8.7107	87.1923	0.00
09/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3651	3	3651	3	0.00
09/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3682	3	3682	3	0.00
09/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3714	3	3714	3	0.00
09/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	6983	8	6983	8	0.00
09/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	6932	7	6932	7	0.00
09/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	7035	8	7035	8	0.00
09/07/2013	R213 On 08-May-14			Bond Future	8.80	84.8345	8.7971	84.8345	0.00
09/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2584	2	2584	2	0.00
09/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2541	2	2541	2	0.00
09/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2562	2	2562	2	0.00
09/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	12093	13	12093	13	0.00
09/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	12161	13	12161	13	0.00
09/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	12026	13	12026	13	0.00
09/07/2013	R214 On 01-August-13			Bond Future	8.78	78.2485	8.7819	78.2485	840.00
09/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	68799	68	68799	68	0.00
09/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
09/07/2013	R214 On 07-November-13			Bond Future	8.87	76.0683	8.8692	76.0683	0.00
09/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	1116	1	1116	1	0.00
09/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	1099	1	1099	1	0.00

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09/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	1081	1	1081	1	0.00
09/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	10629	11	10629	11	0.00
09/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	10711	12	10711	12	0.00
09/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	10793	12	10793	12	0.00
09/07/2013	R248 On 01-August-13			Bond Future	8.89	100.9710	8.8878	100.9710	603.00
09/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	12139	13	12139	13	0.00
09/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	12010	13	12010	13	0.00
09/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	12269	14	12269	14	0.00
09/07/2013	R248 On 07-November-13			Bond Future	8.98	97.9745	8.9789	97.9745	0.00
09/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
09/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	13074	14	13074	14	0.00
09/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	12945	14	12945	14	0.00
09/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	13204	15	13204	15	0.00