



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For August 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	2025 On 07-November-13			Bond Future	110.74	110.7591	110.7382	110.7591	0.00
08/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
08/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
08/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
08/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	272	0	272	0	0.00
08/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	262	0	262	0	0.00
08/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	252	0	252	0	0.00
08/08/2013	2038 On 07-November-13			Bond Future	104.85	104.6745	104.8516	104.6745	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
08/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
08/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
08/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	5138	5	5138	5	0.00
08/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	5148	5	5148	5	0.00
08/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	5158	5	5158	5	0.00
08/08/2013	2050 On 07-November-13			Bond Future	106.99	107.7826	106.9882	107.7826	122.00
08/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
08/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
08/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
08/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	3012	2	3012	2	0.00
08/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	3022	2	3022	2	0.00
08/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	3002	2	3002	2	0.00
08/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	AL37 On 07-November-13			Index Future	407.88	407.3280	407.8810	407.3280	0.00
08/08/2013	AL37 On 06-February-14			Index Future	413.24	412.6750	413.2350	412.6750	0.00
08/08/2013	AL7T On 07-November-13			Index Future	480.39	479.8160	480.3930	479.8160	1.00
08/08/2013	AL7T On 06-February-14			Index Future	486.70	486.1140	486.6990	486.1140	0.00
08/08/2013	ALBI On 07-November-13			Index Future	430.94	430.2440	430.9390	430.2440	763.00
08/08/2013	ALBI On 06-February-14			Index Future	436.60	435.8910	436.5950	435.8910	73.00
08/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	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
08/08/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/08/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2013	EL28	On 07-November-13			Bond Future	109.01	109.4311	109.0100	109.4311	0.00
08/08/2013	EL28	On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
08/08/2013	EL28	On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
08/08/2013	EL28	On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
08/08/2013	EL28	On 07-November-13	110.00	Put	Bond Future	990	1	990	1	0.00
08/08/2013	EL28	On 07-November-13	110.01	Put	Bond Future	1000	1	1000	1	0.00
08/08/2013	EL28	On 07-November-13	109.99	Put	Bond Future	980	1	980	1	0.00
08/08/2013	ES33	On 07-November-13			Bond Future	9.71	81.7095	9.7126	81.7095	6,292.00
08/08/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
08/08/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
08/08/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
08/08/2013	ES33	On 07-November-13	8.49	Put	Bond Future	9892	10	9892	10	0.00
08/08/2013	ES33	On 07-November-13	8.50	Put	Bond Future	9804	10	9804	10	0.00
08/08/2013	ES33	On 07-November-13	8.51	Put	Bond Future	9716	10	9716	10	0.00
08/08/2013	ES33	On 06-February-14			Bond Future	9.84	82.7820	9.8358	82.7820	0.00
08/08/2013	ES33	On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
08/08/2013	ES33	On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
08/08/2013	ES33	On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00

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08/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2114	2	2114	2	0.00
08/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2039	2	2039	2	0.00
08/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2190	2	2190	2	0.00
08/08/2013	GOVI On 07-November-13			GOVI	430.57	429.8790	430.5730	429.8790	101.00
08/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
08/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
08/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
08/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	154370	16	154370	16	0.00
08/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	154270	16	154270	16	0.00
08/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	154170	16	154170	16	0.00
08/08/2013	GOVI On 06-February-14			GOVI	436.22	435.5210	436.2240	435.5210	268.00
08/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
08/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
08/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
08/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	37760	4	37760	4	0.00
08/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	37660	4	37660	4	0.00
08/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	37860	4	37860	4	0.00
08/08/2013	GOVI On 08-May-14			GOVI	442.10	441.3880	442.1010	441.3880	0.00
08/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	910	0	910	0	0.00
08/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	1010	0	1010	0	0.00
08/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	1110	0	1110	0	0.00
08/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	1	0	1	0.00
08/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	1	0	1	0.00
08/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	1	0	1	0.00
08/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/08/2013	IGOV On 07-November-13			Index Future	195.71	195.9830	195.7130	195.9830	1,078.00
08/08/2013	IGOV On 06-February-14			Index Future	198.31	198.5790	198.3050	198.5790	166.00
08/08/2013	ILBI On 07-November-13			Index Future	530.01	532.8580	530.0070	532.8580	0.00
08/08/2013	ILBI On 06-February-14			Index Future	537.18	540.0700	537.1800	540.0700	186.00
08/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
08/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

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08/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/08/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	0.00
08/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.15	94.8400	5.1500	94.8400	700.00
08/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.19	94.8000	5.1900	94.8000	0.00
08/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.25	94.7300	5.2500	94.7300	0.00
08/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.33	94.6300	5.3300	94.6300	1,500.00
08/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.41	94.5500	5.4100	94.5500	1,000.00
08/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
08/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.68	94.2700	5.6800	94.2700	400.00
08/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.97	93.9600	5.9700	93.9600	1,000.00
08/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.76	93.6500	5.7600	93.6500	0.00
08/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.57	93.3400	6.5700	93.3400	0.00
08/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.85	93.0500	6.8500	93.0500	250.00
08/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.10	92.7900	7.1000	92.7900	0.00
08/08/2013	R023 On 07-November-13			Bond Future	7.93	100.2036	7.9297	100.2036	11,644.00
08/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	9791	10	9791	10	0.00
08/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	9719	10	9719	10	0.00
08/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	9864	10	9864	10	0.00
08/08/2013	R023 On 06-February-14			Bond Future	8.04	101.5188	8.0352	101.5188	0.00
08/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	1170	1	1170	1	0.00
08/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	1234	1	1234	1	0.00
08/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	1106	1	1106	1	0.00
08/08/2013	R157 On 07-November-13			Bond Future	6.21	114.5472	6.2084	114.5472	24,771.00
08/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	260	0	260	0	0.00
08/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	255	0	255	0	0.00
08/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	265	0	265	0	0.00
08/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1397	1	1397	1	0.00
08/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1384	1	1384	1	0.00

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08/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1411	1	1411	1	0.00
08/08/2013	R157 On 06-February-14			Bond Future	6.38	116.0507	6.3777	116.0507	100.00
08/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	425	0	425	0	0.00
08/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	430	0	430	0	0.00
08/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	435	0	435	0	0.00
08/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	1600	2	1600	2	0.00
08/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	1612	2	1612	2	0.00
08/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	1589	2	1589	2	0.00
08/08/2013	R157 On 08-May-14			Bond Future	6.57	110.8059	6.5659	110.8059	0.00
08/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	287	0	287	0	0.00
08/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	285	0	285	0	0.00
08/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	282	0	282	0	0.00
08/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2142	2	2142	2	0.00
08/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2153	2	2153	2	0.00
08/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2131	2	2131	2	0.00
08/08/2013	R157 On 07-August-14			Bond Future	6.83	112.3068	6.8254	112.3068	0.00
08/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	899	1	899	1	0.00
08/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	905	1	905	1	0.00
08/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	910	1	910	1	0.00
08/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	993	1	993	1	0.00
08/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	987	1	987	1	0.00
08/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	981	1	981	1	0.00
08/08/2013	R186 On 07-November-13			Bond Future	8.25	121.6427	8.2506	121.6427	56,778.00
08/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	3164	3	3164	3	0.00
08/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	4828	5	4828	5	0.00
08/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	6191	6	6191	6	0.00
08/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	255	0	255	0	1,000.00
08/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	7691	7	7691	7	0.00
08/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	3628	4	3628	4	0.00
08/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	137	0	137	0	5,290.00
08/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	3246	3	3246	3	0.00
08/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	2628	3	2628	3	1,000.00
08/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	3205	3	3205	3	0.00
08/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	4886	5	4886	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
08/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	1865	2	1865	2	1,030.00
08/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	4153	4	4153	4	0.00
08/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	2639	3	2639	3	4,000.00
08/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	3633	4	3633	4	250.00
08/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	14726	15	14726	15	0.00
08/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	17254	18	17254	18	0.00
08/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	4104	4	4104	4	0.00
08/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	4055	4	4055	4	0.00
08/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1284	1	1284	1	1,200.00
08/08/2013	R186 On 06-February-14			Bond Future	8.35	117.9500	8.3492	117.9500	100.00
08/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	2941	3	2941	3	0.00
08/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	2910	3	2910	3	0.00
08/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	2972	3	2972	3	0.00
08/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	8254	8	8254	8	0.00
08/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	8316	9	8316	9	0.00
08/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	8378	9	8378	9	0.00
08/08/2013	R186 On 08-May-14			Bond Future	8.45	119.5394	8.4487	119.5394	0.00
08/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	2040	2	2040	2	0.00
08/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	2021	2	2021	2	0.00
08/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	2060	2	2060	2	0.00
08/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	14256	14	14256	14	0.00
08/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	14334	15	14334	15	0.00
08/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	14412	15	14412	15	0.00
08/08/2013	R186 On 07-August-14			Bond Future	8.55	115.8680	8.5509	115.8680	0.00
08/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	5839	6	5839	6	0.00
08/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	5913	6	5913	6	0.00
08/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	5876	6	5876	6	0.00
08/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	7985	8	7985	8	0.00
08/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	8033	8	8033	8	0.00
08/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	7937	8	7937	8	0.00
08/08/2013	R197 On 07-November-13			Bond Future	276.97	278.6284	276.9703	278.6284	2,097.00
08/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R197 On 07-November-13	280.01	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
08/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	3030	1	3030	1	0.00
08/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	3040	1	3040	1	0.00
08/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	3020	1	3020	1	0.00
08/08/2013	R201 On 07-November-13			Bond Future	5.40	106.9451	5.3989	106.9451	0.00
08/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	135	0	135	0	0.00
08/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	138	0	138	0	0.00
08/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	141	0	141	0	0.00
08/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	794	1	794	1	0.00
08/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	785	1	785	1	0.00
08/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	802	1	802	1	0.00
08/08/2013	R201 On 06-February-14			Bond Future	5.43	103.9411	5.4298	103.9411	0.00
08/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	361	0	361	0	0.00
08/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	369	0	369	0	0.00
08/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	365	0	365	0	0.00
08/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	517	1	517	1	0.00
08/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	512	1	512	1	0.00
08/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	522	1	522	1	0.00
08/08/2013	R201 On 08-May-14			Bond Future	5.43	105.3418	5.4312	105.3418	0.00
08/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	238	0	238	0	0.00
08/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	240	0	240	0	0.00
08/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	236	0	236	0	0.00
08/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	646	1	646	1	0.00
08/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	650	1	650	1	0.00
08/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	654	1	654	1	0.00
08/08/2013	R201 On 07-August-14			Bond Future	5.37	102.3598	5.3676	102.3598	0.00
08/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	300	0	300	0	0.00
08/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	304	0	304	0	0.00
08/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	302	0	302	0	0.00
08/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	328	0	328	0	0.00
08/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	327	0	327	0	0.00
08/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	325	0	325	0	0.00
08/08/2013	R202 On 07-November-13			Bond Future	206.22	205.3303	206.2238	205.3303	43,251.00
08/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R202 On 07-November-13	209.01	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
08/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	2776	4	2776	4	0.00
08/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	2786	4	2786	4	0.00
08/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	2766	4	2766	4	0.00
08/08/2013	R203 On 07-November-13			Bond Future	6.93	105.5701	6.9263	105.5701	7,729.00
08/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	205	0	205	0	0.00
08/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	215	0	215	0	0.00
08/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	210	0	210	0	0.00
08/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	103474	103	103474	103	0.00
08/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	103	0	103	0	15.00
08/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	3430	4	3430	4	0.00
08/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	3400	4	3400	4	0.00
08/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
08/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	3461	4	3461	4	0.00
08/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	4357	4	4357	4	0.00
08/08/2013	R203 On 06-February-14			Bond Future	7.06	106.9558	7.0630	106.9558	0.00
08/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	511	0	511	0	0.00
08/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	526	0	526	0	0.00
08/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	384	0	384	0	16.00
08/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	518	0	518	0	0.00
08/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	3511	4	3511	4	0.00
08/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	4014	4	4014	4	0.00
08/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	3485	4	3485	4	0.00
08/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	3460	4	3460	4	0.00
08/08/2013	R203 On 08-May-14			Bond Future	7.20	104.2361	7.2008	104.2361	0.00
08/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	412	0	412	0	0.00
08/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	422	0	422	0	0.00
08/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	417	0	417	0	0.00
08/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	2163	2	2163	2	16.00
08/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	4879	5	4879	5	0.00
08/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	1572	2	1572	2	0.00
08/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	4827	5	4827	5	0.00
08/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	4853	5	4853	5	0.00
08/08/2013	R203 On 07-August-14			Bond Future	7.36	105.6480	7.3553	105.6480	0.00

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08/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1952	2	1952	2	0.00
08/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1939	2	1939	2	0.00
08/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1925	2	1925	2	0.00
08/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	2092	2	2092	2	0.00
08/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	2078	2	2078	2	0.00
08/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	2106	2	2106	2	0.00
08/08/2013	R204 On 07-November-13			Bond Future	7.15	106.5654	7.1474	106.5654	25,774.00
08/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	371	0	371	0	0.00
08/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	1301	1	1301	1	0.00
08/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	379	0	379	0	0.00
08/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	387	0	387	0	0.00
08/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	4112	4	4112	4	0.00
08/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	1938	2	1938	2	1,270.00
08/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	4075	4	4075	4	0.00
08/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	4149	4	4149	4	0.00
08/08/2013	R204 On 06-February-14			Bond Future	7.26	103.9342	7.2627	103.9342	0.00
08/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	839	1	839	1	0.00
08/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	861	1	861	1	0.00
08/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	850	1	850	1	0.00
08/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	4501	5	4501	5	0.00
08/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	4469	5	4469	5	0.00
08/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	4437	5	4437	5	0.00
08/08/2013	R204 On 08-May-14			Bond Future	7.38	105.3348	7.3829	105.3348	0.00
08/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	792	1	792	1	0.00
08/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	784	1	784	1	0.00
08/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	800	1	800	1	0.00
08/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	6193	6	6193	6	0.00
08/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	6127	6	6127	6	0.00
08/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	6160	6	6160	6	0.00
08/08/2013	R204 On 07-August-14			Bond Future	7.51	102.7305	7.5133	102.7305	0.00
08/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	2784	3	2784	3	0.00
08/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	2749	3	2749	3	0.00
08/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	2766	3	2766	3	0.00
08/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	3020	3	3020	3	0.00

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08/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	2982	3	2982	3	0.00
08/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	3001	3	3001	3	0.00
08/08/2013	R206 On 07-November-13			Bond Future	5.62	102.7215	5.6240	102.7215	0.00
08/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	18	0	18	0	0.00
08/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	19	0	19	0	0.00
08/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	18	0	18	0	0.00
08/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	257	0	257	0	0.00
08/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	255	0	255	0	0.00
08/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	254	0	254	0	0.00
08/08/2013	R207 On 07-November-13			Bond Future	7.47	101.1448	7.4698	101.1448	27,380.00
08/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	598	1	598	1	0.00
08/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	587	1	587	1	0.00
08/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	576	1	576	1	0.00
08/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	4404	5	4404	5	0.00
08/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	4364	4	4364	4	0.00
08/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	4444	5	4444	5	0.00
08/08/2013	R207 On 06-February-14			Bond Future	7.58	98.8332	7.5826	98.8332	0.00
08/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	959	1	959	1	0.00
08/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	971	1	971	1	0.00
08/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	947	1	947	1	0.00
08/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	5423	6	5423	6	0.00
08/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	5461	6	5461	6	0.00
08/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	5386	5	5386	5	0.00
08/08/2013	R207 On 08-May-14			Bond Future	7.70	100.1651	7.7019	100.1651	0.00
08/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	857	1	857	1	0.00
08/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	866	1	866	1	0.00
08/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	848	1	848	1	0.00
08/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	7865	8	7865	8	0.00
08/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	7905	8	7905	8	0.00
08/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	7826	8	7826	8	0.00
08/08/2013	R207 On 07-August-14			Bond Future	7.83	97.8817	7.8298	97.8817	0.00
08/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	3318	3	3318	3	0.00
08/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	3359	3	3359	3	0.00
08/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	3338	3	3338	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	3896	4	3896	4	0.00
08/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	3919	4	3919	4	0.00
08/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	3873	4	3873	4	0.00
08/08/2013	R208 On 07-November-13			Bond Future	7.62	95.8522	7.6199	95.8522	14,428.00
08/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	527	1	527	1	0.00
08/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	1730	2	1730	2	0.00
08/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	517	1	517	1	0.00
08/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	538	1	538	1	0.00
08/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	2380	2	2380	2	1,520.00
08/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	5132	5	5132	5	0.00
08/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	5038	5	5038	5	0.00
08/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	5085	5	5085	5	0.00
08/08/2013	R208 On 06-February-14			Bond Future	7.72	97.1103	7.7250	97.1103	0.00
08/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	930	1	930	1	0.00
08/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	942	1	942	1	0.00
08/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	955	1	955	1	0.00
08/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	6171	6	6171	6	0.00
08/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	6214	6	6214	6	0.00
08/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	6258	6	6258	6	0.00
08/08/2013	R208 On 08-May-14			Bond Future	7.83	95.0224	7.8305	95.0224	0.00
08/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	781	1	781	1	0.00
08/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	799	1	799	1	0.00
08/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	790	1	790	1	0.00
08/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	8987	9	8987	9	0.00
08/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	8893	9	8893	9	0.00
08/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	8940	9	8940	9	0.00
08/08/2013	R208 On 07-August-14			Bond Future	7.94	96.3095	7.9417	96.3095	0.00
08/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	3469	3	3469	3	0.00
08/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	3446	3	3446	3	0.00
08/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	3492	3	3492	3	0.00
08/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	4165	4	4165	4	0.00
08/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	4139	4	4139	4	0.00
08/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	4191	4	4191	4	0.00
08/08/2013	R209 On 07-November-13			Bond Future	9.07	73.7384	9.0706	73.7384	18,944.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	1986	2	1986	2	0.00
08/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	2385	2	2385	2	0.00
08/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	4631	5	4631	5	0.00
08/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	2416	2	2416	2	0.00
08/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	4009	4	4009	4	0.00
08/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	2446	2	2446	2	0.00
08/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	5068	5	5068	5	0.00
08/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	5985	6	5985	6	0.00
08/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	4529	5	4529	5	0.00
08/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2235	2	2235	2	5,000.00
08/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	5237	5	5237	5	4,700.00
08/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	4434	5	4434	5	0.00
08/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	2688	3	2688	3	1,000.00
08/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1513	2	1513	2	1,520.00
08/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	4481	5	4481	5	0.00
08/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	1968	2	1968	2	980.00
08/08/2013	R209 On 06-February-14			Bond Future	9.16	74.7063	9.1635	74.7063	0.00
08/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	2732	3	2732	3	0.00
08/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	2786	3	2786	3	0.00
08/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	2759	3	2759	3	0.00
08/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	7549	8	7549	8	0.00
08/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	7494	8	7494	8	0.00
08/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	7440	8	7440	8	0.00
08/08/2013	R209 On 08-May-14			Bond Future	9.26	72.5681	9.2554	72.5681	0.00
08/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1987	2	1987	2	0.00
08/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1969	2	1969	2	0.00
08/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1951	2	1951	2	0.00
08/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	13357	13	13357	13	0.00
08/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	13430	14	13430	14	0.00
08/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	13284	13	13284	13	0.00
08/08/2013	R209 On 07-August-14			Bond Future	9.35	73.5511	9.3489	73.5511	0.00
08/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	5406	5	5406	5	0.00
08/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	5438	5	5438	5	0.00
08/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	5375	5	5375	5	0.00

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08/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	7539	8	7539	8	0.00
08/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	7625	8	7625	8	0.00
08/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	7582	8	7582	8	0.00
08/08/2013	R210 On 07-November-13			Bond Future	154.61	154.6365	154.6091	154.6365	1,237.00
08/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	5381	5	5381	5	0.00
08/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	5391	5	5391	5	0.00
08/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	5401	5	5401	5	0.00
08/08/2013	R211 On 07-November-13			Bond Future	129.70	129.8172	129.7000	129.8172	522.00
08/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	300	0	300	0	0.00
08/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	310	0	310	0	0.00
08/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	290	0	290	0	0.00
08/08/2013	R212 On 07-November-13			Bond Future	130.59	130.9118	130.5887	130.9118	21,791.00
08/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	2411	2	2411	2	0.00
08/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	2421	2	2421	2	0.00
08/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	2401	2	2401	2	0.00
08/08/2013	R213 On 07-November-13			Bond Future	8.87	84.7976	8.8707	84.7976	9,112.00
08/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	2402	2	2402	2	0.00
08/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	2370	2	2370	2	0.00
08/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	2340	2	2340	2	0.00
08/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	4491	5	4491	5	0.00
08/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	4443	5	4443	5	0.00
08/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	4540	5	4540	5	0.00
08/08/2013	R213 On 06-February-14			Bond Future	8.97	85.9106	8.9705	85.9106	0.00
08/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	2705	3	2705	3	0.00
08/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	2732	3	2732	3	0.00

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08/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	2758	3	2758	3	0.00
08/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	8030	8	8030	8	0.00
08/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	7974	8	7974	8	0.00
08/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	8087	8	8087	8	0.00
08/08/2013	R213 On 08-May-14			Bond Future	9.07	83.5301	9.0657	83.5301	0.00
08/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1973	2	1973	2	0.00
08/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	2009	2	2009	2	0.00
08/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1991	2	1991	2	0.00
08/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	13552	14	13552	14	0.00
08/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	13624	14	13624	14	0.00
08/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	13481	14	13481	14	0.00
08/08/2013	R213 On 07-August-14			Bond Future	9.16	84.6614	9.1640	84.6614	0.00
08/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	5498	5	5498	5	0.00
08/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	5562	5	5562	5	0.00
08/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	5530	5	5530	5	0.00
08/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	7824	8	7824	8	0.00
08/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	7867	8	7867	8	0.00
08/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	7912	8	7912	8	0.00
08/08/2013	R214 On 07-November-13			Bond Future	9.27	73.7765	9.2686	73.7765	577.00
08/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	333	0	333	0	0.00
08/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	326	0	326	0	0.00
08/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	319	0	319	0	0.00
08/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	13079	13	13079	13	0.00
08/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	12987	13	12987	13	0.00
08/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	13171	13	13171	13	0.00
08/08/2013	R214 On 06-February-14			Bond Future	9.37	74.7448	9.3661	74.7448	0.00
08/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	3799	4	3799	4	0.00
08/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	3768	4	3768	4	0.00
08/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	3737	4	3737	4	0.00
08/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	6586	7	6586	7	0.00
08/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	6635	7	6635	7	0.00
08/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	6538	7	6538	7	0.00
08/08/2013	R248 On 07-November-13			Bond Future	9.32	95.6739	9.3209	95.6739	780.00
08/08/2013	R248 On 07-November-13	7.85	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
08/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	16378	17	16378	17	0.00
08/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	16507	17	16507	17	0.00
08/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	16636	17	16636	17	0.00
08/08/2013	R248 On 06-February-14			Bond Future	9.42	96.9298	9.4210	96.9298	0.00
08/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
08/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	3254	3	3254	3	0.00
08/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	3152	3	3152	3	0.00
08/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	3051	3	3051	3	0.00