



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 09/01/2013 To: 09/01/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	2025 On 07-February-13			Bond Future	114.55	114.5208	114.5502	114.5208	0.00
09/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	3560	4	4	4	0.00
09/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	3550	4	4	4	0.00
09/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	3540	4	4	4	0.00
09/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
09/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
09/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
09/01/2013	2038 On 07-February-13			Bond Future	114.94	114.9024	114.9383	114.9024	0.00
09/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	8948	9	9	9	0.00
09/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	8928	9	9	9	0.00
09/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	8938	9	9	9	0.00
09/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
09/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
09/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
09/01/2013	2050 On 07-February-13			Bond Future	120.42	120.3840	120.4236	120.3840	122.00
09/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	7434	7	7	7	0.00
09/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	7424	7	7	7	0.00
09/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	7414	7	7	7	0.00
09/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
09/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
09/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
09/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	AL7T On 07-February-13			Index Future	493.10	490.8820	493.0970	490.8820	12.00
09/01/2013	AL7T On 02-May-13			Index Future	499.31	497.0710	499.3130	497.0710	0.00
09/01/2013	ALBI On 07-February-13			Index Future	440.00	437.9170	439.9960	437.9170	1,070.00
09/01/2013	ALBI On 02-May-13			Index Future	445.54	443.4370	445.5430	443.4370	0.00
09/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C207 On 15-January-20			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
09/01/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/01/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2013	EL28 On	07-February-13			Bond Future	114.56	114.5271	114.5647	114.5271	0.00
09/01/2013	EL28 On	07-February-13	112.99	Call	Bond Future	1575	2	2	2	0.00
09/01/2013	EL28 On	07-February-13	113.01	Call	Bond Future	1555	2	2	2	0.00
09/01/2013	EL28 On	07-February-13	113.00	Call	Bond Future	1565	2	2	2	0.00
09/01/2013	EL28 On	07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
09/01/2013	EL28 On	07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
09/01/2013	EL28 On	07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
09/01/2013	ES33 On	07-February-13			Bond Future	8.56	92.1255	92.9494	92.1255	303.00
09/01/2013	ES33 On	07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
09/01/2013	ES33 On	07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
09/01/2013	ES33 On	07-February-13	8.56	Call	Bond Future	31	0	0	0	0.00
09/01/2013	ES33 On	07-February-13	8.56	Put	Bond Future	0	1	0	1	0.00
09/01/2013	ES33 On	07-February-13	8.55	Put	Bond Future	58	1	0	1	0.00
09/01/2013	ES33 On	07-February-13	8.54	Put	Bond Future	147	1	0	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
09/01/2013	GOVI On 07-February-13			GOVI	439.94	437.9600	439.9370	437.9600	335.00
09/01/2013	GOVI On 07-February-13	432.99	Call	GOVI	69470	5	7	5	0.00
09/01/2013	GOVI On 07-February-13	433.01	Call	GOVI	69270	5	7	5	0.00
09/01/2013	GOVI On 07-February-13	433.00	Call	GOVI	69370	5	7	5	0.00
09/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
09/01/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
09/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
09/01/2013	GOVI On 02-May-13			GOVI	445.48	443.4810	445.4830	443.4810	0.00
09/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	124930	10	12	10	0.00
09/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	124830	10	12	10	0.00
09/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	124730	10	12	10	0.00
09/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
09/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
09/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
09/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/01/2013	IGOV On 07-February-13			Index Future	201.02	201.0420	201.0240	201.0420	608.00
09/01/2013	IGOV On 02-May-13			Index Future	203.56	203.5770	203.5580	203.5770	0.00
09/01/2013	ILBI On 07-February-13			Index Future	544.33	542.8110	544.3300	542.8110	183.00
09/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/01/2013	JBAF On 16-January-13			Jibar Tradeable Future	5.09	94.9100	94.9100	94.9100	0.00
09/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.03	94.9700	94.9700	94.9700	0.00

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09/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.01	95.0000	94.9900	95.0000	1,000.00
09/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	4.98	95.0300	95.0200	95.0300	0.00
09/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	4.96	95.0400	95.0400	95.0400	0.00
09/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.94	95.0600	95.0600	95.0600	500.00
09/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.94	95.0600	95.0600	95.0600	2,200.00
09/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.98	95.0200	95.0200	95.0200	2,000.00
09/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	1,500.00
09/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.20	94.8000	94.8000	94.8000	800.00
09/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.34	94.6600	94.6600	94.6600	0.00
09/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.50	94.4900	94.5000	94.4900	0.00
09/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
09/01/2013	R023 On 07-February-13			Bond Future	6.62	110.9011	111.7592	110.9011	1,630.00
09/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	3181	2	3	2	0.00
09/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	3327	2	3	2	0.00
09/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	3254	2	3	2	0.00
09/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R023 On 02-May-13			Bond Future	6.66	108.3307	109.1995	108.3307	2.00
09/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	2812	2	3	2	0.00
09/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	2884	2	3	2	0.00
09/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	2956	2	3	2	0.00
09/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R023 On 01-August-13			Bond Future	6.70	109.7620	110.6424	109.7620	0.00
09/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	4173	3	4	3	0.00
09/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	4311	3	4	3	0.00
09/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	4242	3	4	3	0.00
09/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00

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09/01/2013	R157 On 07-February-13			Bond Future	5.29	125.1500	125.1783	125.1500	7,467.00
09/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2612	3	3	3	0.00
09/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	3183	3	3	3	0.00
09/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3699	4	4	4	0.00
09/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3828	4	4	4	0.00
09/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3956	4	4	4	0.00
09/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R157 On 02-May-13			Bond Future	5.29	119.8634	119.8924	119.8634	13,141.00
09/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	574	1	1	1	0.00
09/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	560	1	1	1	0.00
09/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	588	1	1	1	0.00
09/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	415	0	0	0	0.00
09/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	436	0	0	0	0.00
09/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	426	0	0	0	0.00
09/01/2013	R157 On 07-November-13			Bond Future	5.28	116.3491	116.3796	116.3491	0.00
09/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	1049	1	1	1	0.00
09/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	1061	1	1	1	0.00
09/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	1036	1	1	1	0.00
09/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	449	1	0	1	0.00
09/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	436	1	0	1	0.00
09/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	442	1	0	1	0.00
09/01/2013	R186 On 07-February-13			Bond Future	7.12	129.9296	130.9993	129.9296	57,188.00
09/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	1153	1	1	1	10,300.00
09/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	2472	2	2	2	670.00
09/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	2738	2	3	2	0.00
09/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	13390	12	13	12	0.00
09/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	13837	13	14	13	0.00
09/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	11764	11	12	11	0.00
09/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	12942	12	13	12	0.00
09/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	13121	12	13	12	0.00

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09/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	4328	4	4	4	575.00
09/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	8815	8	9	8	0.00
09/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	6510	6	7	6	1,000.00
09/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	128	0	0	0	0.00
09/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	32	0	0	0	150.00
09/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	415	1	0	1	0.00
09/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	1	0	0	0	0.00
09/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	1	0	0	0	0.00
09/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	4	0	0	0	2,000.00
09/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	1	0	0	0	0.00
09/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	1	0	0	0	0.00
09/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	952	1	1	1	100.00
09/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	1097	2	1	2	0.00
09/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	2390	3	2	3	0.00
09/01/2013	R186 On 02-May-13			Bond Future	7.17	131.5024	132.5856	131.5024	27.00
09/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	4756	4	5	4	0.00
09/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	4817	4	5	4	0.00
09/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	4695	4	5	4	0.00
09/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	2469	3	2	3	0.00
09/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	2390	3	2	3	0.00
09/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	2429	3	2	3	0.00
09/01/2013	R186 On 07-November-13			Bond Future	7.30	129.7553	130.8691	129.7553	0.00
09/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	10757	10	11	10	0.00
09/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	10821	10	11	10	0.00
09/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	14725	14	15	14	0.00
09/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	10693	10	11	10	0.00
09/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	2741	3	3	3	0.00
09/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1458	2	1	2	130.00
09/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	2689	3	3	3	0.00
09/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	2715	3	3	3	0.00
09/01/2013	R189 On 07-February-13			Bond Future	217.96	217.9419	217.9647	217.9419	154.00
09/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4975	5	5	5	0.00
09/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4955	5	5	5	0.00
09/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4965	5	5	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
09/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R197 On 07-February-13			Bond Future	287.23	287.1542	287.2259	287.1542	2,633.00
09/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	8236	8	8	8	0.00
09/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	8226	8	8	8	0.00
09/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	8216	8	8	8	0.00
09/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R197 On 02-May-13			Bond Future	290.85	290.7743	290.8464	290.7743	40.00
09/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8456	8	8	8	0.00
09/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8436	8	8	8	0.00
09/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8446	8	8	8	0.00
09/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R201 On 07-February-13			Bond Future	5.01	107.8053	107.8031	107.8053	1,540.00
09/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	122	0	0	0	0.00
09/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	1066	1	1	1	0.00
09/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2140	2	2	2	0.00
09/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2229	2	2	2	0.00
09/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2318	2	2	2	0.00
09/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	182	0	0	0	0.00
09/01/2013	R201 On 02-May-13			Bond Future	4.97	109.1104	109.1085	109.1104	4.00
09/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	2	0	0	0	0.00
09/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	2	0	0	0	0.00
09/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	2	0	0	0	0.00
09/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1476	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1509	2	2	2	0.00
09/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1492	1	1	1	0.00
09/01/2013	R201 On 07-November-13			Bond Future	4.80	107.6414	107.6401	107.6414	0.00
09/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	352	0	0	0	0.00
09/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	358	0	0	0	0.00
09/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	346	0	0	0	0.00
09/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	359	0	0	0	0.00
09/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	349	0	0	0	0.00
09/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	354	0	0	0	0.00
09/01/2013	R202 On 07-February-13			Bond Future	219.31	219.2416	219.3084	219.2416	50,656.00
09/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	14318	14	14	14	0.00
09/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	14298	14	14	14	0.00
09/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	14308	14	14	14	0.00
09/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R202 On 02-May-13			Bond Future	222.07	222.0055	222.0728	222.0055	1.00
09/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	11033	11	11	11	0.00
09/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	11023	11	11	11	0.00
09/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	11013	11	11	11	0.00
09/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R203 On 07-February-13			Bond Future	5.67	113.4666	113.7083	113.4666	19,398.00
09/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	288	0	0	0	10,000.00
09/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1900	2	2	2	12,600.00
09/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	3254	3	3	3	0.00
09/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	5229	5	5	5	0.00
09/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	6063	6	6	6	0.00
09/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	3457	3	3	3	0.00
09/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3660	3	4	3	0.00
09/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	4064	4	4	4	0.00
09/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	1	0	0	0	30,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	1	0	0	0	0.00
09/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	2	0	0	0	0.00
09/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	3	0	0	0	0.00
09/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	48	0	0	0	3,254.00
09/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	833	1	1	1	0.00
09/01/2013	R203 On 02-May-13			Bond Future	5.69	110.6836	110.9287	110.6836	22.00
09/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1484	1	1	1	0.00
09/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1459	1	1	1	0.00
09/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1510	1	2	1	0.00
09/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	629	1	1	1	0.00
09/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	658	1	1	1	0.00
09/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	644	1	1	1	0.00
09/01/2013	R203 On 07-November-13			Bond Future	5.75	109.5647	109.8171	109.5647	0.00
09/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	2053	2	2	2	0.00
09/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	2074	2	2	2	0.00
09/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1500	0	2	0	0.00
09/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	2096	2	2	2	0.00
09/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1167	1	1	1	0.00
09/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1640	0	2	0	0.00
09/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1181	1	1	1	0.00
09/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1195	1	1	1	0.00
09/01/2013	R204 On 07-February-13			Bond Future	5.92	111.0743	111.3436	111.0743	16,672.00
09/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6859	7	7	7	0.00
09/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	7622	7	8	7	0.00
09/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9964	10	10	10	0.00
09/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	10195	10	10	10	0.00
09/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	10425	10	10	10	0.00
09/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R204 On 07-February-13	7.29	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
09/01/2013	R204 On 02-May-13			Bond Future	5.95	112.4189	112.6919	112.4189	24.00
09/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	2424	2	2	2	0.00
09/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	2390	2	2	2	0.00
09/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	2459	2	2	2	0.00
09/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	664	1	1	1	0.00
09/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	693	1	1	1	0.00
09/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	678	1	1	1	0.00
09/01/2013	R204 On 07-November-13			Bond Future	6.03	111.4238	111.7049	111.4238	0.00
09/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2884	3	3	3	0.00
09/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2912	3	3	3	0.00
09/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2857	3	3	3	0.00
09/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	5067	5	5	5	0.00
09/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	730	1	1	1	180.00
09/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1660	2	2	2	0.00
09/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1625	2	2	2	0.00
09/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1642	2	2	2	0.00
09/01/2013	R206 On 07-February-13			Bond Future	5.01	102.7856	102.7881	102.7856	1,120.00
09/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	3	0	0	0	0.00
09/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	53	0	0	0	0.00
09/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	843	1	1	1	0.00
09/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	888	1	1	1	0.00
09/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	933	1	1	1	0.00
09/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	66	0	0	0	0.00
09/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	235	0	0	0	0.00
09/01/2013	R206 On 02-May-13			Bond Future	4.93	104.0299	104.0328	104.0299	23.00
09/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
09/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
09/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
09/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1049	1	1	1	0.00
09/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1062	1	1	1	0.00
09/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1055	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2013	R206 On 07-November-13			Bond Future	3.73	103.0727	103.0763	103.0727	0.00
09/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	117	0	0	0	0.00
09/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	118	0	0	0	0.00
09/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	115	0	0	0	0.00
09/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	14	0	0	0	0.00
09/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	14	0	0	0	0.00
09/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	14	0	0	0	0.00
09/01/2013	R207 On 07-February-13			Bond Future	6.16	106.1902	106.6358	106.1902	11,309.00
09/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	8255	8	8	8	0.00
09/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8984	9	9	9	0.00
09/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	11028	11	11	11	0.00
09/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	11531	11	12	11	0.00
09/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	11280	11	11	11	0.00
09/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R207 On 02-May-13			Bond Future	6.20	107.4758	107.9271	107.4758	0.00
09/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	2481	2	2	2	0.00
09/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	2516	2	3	2	0.00
09/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	2446	2	2	2	0.00
09/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1096	1	1	1	0.00
09/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1056	1	1	1	0.00
09/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1076	1	1	1	0.00
09/01/2013	R207 On 07-November-13			Bond Future	6.29	106.7405	107.2048	106.7405	0.00
09/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3930	4	4	4	0.00
09/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3898	4	4	4	0.00
09/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3962	4	4	4	0.00
09/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	1801	2	2	2	0.00
09/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	1838	2	2	2	0.00
09/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	1820	2	2	2	0.00
09/01/2013	R208 On 07-February-13			Bond Future	6.29	104.9081	105.3697	104.9081	19,911.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	267	0	0	0	12,250.00
09/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8999	9	9	9	0.00
09/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	9398	9	9	9	0.00
09/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	14767	14	15	14	0.00
09/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9964	10	10	10	0.00
09/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	10246	10	10	10	0.00
09/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	10526	10	11	10	0.00
09/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	2160	3	2	3	0.00
09/01/2013	R208 On 02-May-13			Bond Future	6.33	102.7851	103.2526	102.7851	47.00
09/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	3060	3	3	3	0.00
09/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	3019	3	3	3	0.00
09/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2978	3	3	3	0.00
09/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1067	1	1	1	0.00
09/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1046	1	1	1	0.00
09/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1026	1	1	1	0.00
09/01/2013	R208 On 07-November-13			Bond Future	6.42	102.2129	102.6938	102.2129	0.00
09/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	4381	4	4	4	0.00
09/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	7121	7	7	7	0.00
09/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	4345	4	4	4	0.00
09/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	4309	4	4	4	0.00
09/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2174	3	2	3	0.00
09/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2152	3	2	3	0.00
09/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1021	1	1	1	230.00
09/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2131	3	2	3	0.00
09/01/2013	R209 On 07-February-13			Bond Future	7.95	83.6225	84.4555	83.6225	11,334.00
09/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	5897	5	6	5	0.00
09/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	7433	7	7	7	0.00
09/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	8348	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	9475	9	9	9	0.00
09/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	8726	8	9	8	0.00
09/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	9101	8	9	8	0.00
09/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	9176	8	9	8	0.00
09/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	5	0	0	0	0.00
09/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	6	0	0	0	0.00
09/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	8	0	0	0	0.00
09/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	4	0	0	0	0.00
09/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	11	0	0	0	0.00
09/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	24	0	0	0	14,000.00
09/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	76	0	0	0	11,000.00
09/01/2013	R209 On 02-May-13			Bond Future	8.00	81.4931	82.3364	81.4931	33.00
09/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	3104	3	3	3	0.00
09/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	3059	3	3	3	0.00
09/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	3016	3	3	3	0.00
09/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	3145	4	3	4	0.00
09/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	3099	4	3	4	0.00
09/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	3054	4	3	4	0.00
09/01/2013	R209 On 07-November-13			Bond Future	8.13	80.5874	81.4544	80.5874	0.00
09/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	8893	9	9	9	0.00
09/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	12462	12	12	12	0.00
09/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	8842	9	9	9	0.00
09/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	8792	9	9	9	0.00
09/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	3381	4	3	4	0.00
09/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	3353	4	3	4	0.00
09/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	1808	2	2	2	180.00
09/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	3326	4	3	4	0.00
09/01/2013	R210 On 07-February-13			Bond Future	166.41	166.3578	166.4053	166.3578	1,212.00
09/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9415	9	9	9	0.00
09/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9405	9	9	9	0.00
09/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9395	9	9	9	0.00
09/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2013	R210 On 02-May-13			Bond Future	166.65	166.5977	166.6458	166.5977	7.00
09/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5506	5	6	5	0.00
09/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5486	5	5	5	0.00
09/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5496	5	5	5	0.00
09/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R211 On 07-February-13			Bond Future	126.06	126.2865	126.0620	126.2865	522.00
09/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3072	3	3	3	0.00
09/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3062	3	3	3	0.00
09/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3052	3	3	3	0.00
09/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R211 On 02-May-13			Bond Future	127.65	127.8784	127.6511	127.8784	7.00
09/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	1961	2	2	2	0.00
09/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	1941	2	2	2	0.00
09/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	1951	2	2	2	0.00
09/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R212 On 07-February-13			Bond Future	132.89	132.5332	132.8899	132.5332	10,659.00
09/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3900	4	4	4	0.00
09/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3890	4	4	4	0.00
09/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3880	4	4	4	0.00
09/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R212 On 02-May-13			Bond Future	134.57	134.2040	134.5650	134.2040	11.00
09/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3475	3	3	3	0.00
09/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3455	3	3	3	0.00
09/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3465	3	3	3	0.00
09/01/2013	R212 On 02-May-13	131.10	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
09/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
09/01/2013	R213 On 07-February-13			Bond Future	7.66	96.0341	96.7950	96.0341	10,414.00
09/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	10528	10	11	10	0.00
09/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	10914	10	11	10	0.00
09/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	11678	11	12	11	0.00
09/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	11297	11	11	11	0.00
09/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	3	0	0	0	0.00
09/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	2	0	0	0	0.00
09/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	4	0	0	0	0.00
09/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	5	0	0	0	0.00
09/01/2013	R213 On 02-May-13			Bond Future	7.71	93.6623	94.4328	93.6623	5.00
09/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	4063	4	4	4	0.00
09/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	3963	4	4	4	0.00
09/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	4013	4	4	4	0.00
09/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	2777	3	3	3	0.00
09/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	2817	3	3	3	0.00
09/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	2737	3	3	3	0.00
09/01/2013	R213 On 07-November-13			Bond Future	7.84	92.6984	93.4906	92.6984	0.00
09/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	9496	9	9	9	0.00
09/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	9442	9	9	9	0.00
09/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	9389	9	9	9	0.00
09/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3103	4	3	4	0.00
09/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3076	3	3	3	0.00
09/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3050	3	3	3	0.00
09/01/2013	R214 On 07-February-13			Bond Future	7.99	85.5084	86.3925	85.5084	1,714.00
09/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	5627	5	6	5	0.00
09/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	5705	5	6	5	0.00
09/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	5784	5	6	5	0.00
09/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	146	0	0	0	0.00
09/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	153	0	0	0	0.00
09/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	161	0	0	0	0.00