



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 09/07/2013 To: 09/07/2013

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

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	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	8	8	0.00
09/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8364	8	8	8	0.00
09/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8374	8	8	8	0.00
09/07/2013	2038 On 01-August-13			Bond Future	104.31	104.3044	104.3095	104.3044	0.00
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	11	11	0.00
09/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	10701	11	11	11	0.00
09/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	10681	11	11	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	13	13	0.00
09/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	12738	13	13	13	0.00
09/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	12718	13	13	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

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	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
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

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	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	6	6	0.00
09/07/2013	EL28 On 01-August-13	115.00	Put	Bond Future	5671	6	6	6	0.00
09/07/2013	EL28 On 01-August-13	115.01	Put	Bond Future	5681	6	6	6	0.00
09/07/2013	ES33 On 01-August-13			Bond Future	9.27	86.0055	86.8851	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	76	75	0.00
09/07/2013	ES33 On 01-August-13	9.00	Put	Bond Future	2207	3	2	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	84.3295	83.4375	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	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	7	8	0.00
09/07/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7346	8	7	8	0.00
09/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7258	8	7	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	18	21	0.00
09/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	175180	21	18	21	0.00
09/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	175080	21	18	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	11	15	0.00
09/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	114830	15	11	15	0.00
09/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	114630	15	11	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	0.0200	0.0200	0.00
09/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

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09/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/07/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.16	94.8500	94.8400	94.8500	0.00
09/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.19	94.8200	94.8100	94.8200	0.00
09/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.23	94.7700	94.7700	94.7700	700.00
09/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.28	94.6800	94.7200	94.6800	0.00
09/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.31	94.6200	94.6900	94.6200	0.00
09/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.37	94.5400	94.6300	94.5400	1,500.00
09/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.44	94.4700	94.5600	94.4700	0.00
09/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.63	94.2800	94.3700	94.2800	400.00
09/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.89	93.9900	94.1100	93.9900	1,000.00
09/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.14	93.6900	93.8600	93.6900	0.00
09/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.44	93.3800	93.5600	93.3800	0.00
09/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.71	93.1100	93.2900	93.1100	0.00
09/07/2013	R023 On 01-August-13			Bond Future	7.64	103.2322	104.0511	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	2	3	0.00
09/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	2280	3	2	3	0.00
09/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	2419	3	2	3	0.00
09/07/2013	R023 On 07-November-13			Bond Future	7.74	100.7728	101.6033	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	9	9	0.00
09/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	8493	9	8	9	0.00
09/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	8639	9	9	9	0.00
09/07/2013	R157 On 01-August-13			Bond Future	6.06	119.5239	119.7921	119.5239	21,643.00
09/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90336	90	90	90	0.00
09/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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09/07/2013	R157 On 07-November-13			Bond Future	6.19	114.4038	114.6757	114.4038	0.00
09/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	342	0	0	0	0.00
09/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	337	0	0	0	0.00
09/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	348	0	0	0	0.00
09/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1440	2	1	2	0.00
09/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1453	2	1	2	0.00
09/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1426	2	1	2	0.00
09/07/2013	R157 On 06-February-14			Bond Future	6.33	115.9405	116.2160	115.9405	0.00
09/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	439	0	0	0	0.00
09/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	449	0	0	0	0.00
09/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	444	0	0	0	0.00
09/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1539	2	2	2	0.00
09/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1550	2	2	2	0.00
09/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1528	2	2	2	0.00
09/07/2013	R157 On 08-May-14			Bond Future	6.50	110.7012	110.9805	110.7012	0.00
09/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	286	0	0	0	0.00
09/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	283	0	0	0	0.00
09/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	280	0	0	0	0.00
09/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2056	2	2	2	0.00
09/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2067	2	2	2	0.00
09/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2045	2	2	2	0.00
09/07/2013	R186 On 01-August-13			Bond Future	8.00	120.4479	121.5703	120.4479	58,558.00
09/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	94	0	0	0	5,315.00
09/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	965	1	1	1	0.00
09/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	112298	111	112	111	0.00
09/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	71	0	0	0	6,800.00
09/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	8777	8	9	8	0.00
09/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	7161	6	7	6	0.00
09/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	1738	1	2	1	0.00
09/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	312	0	0	0	6,800.00
09/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	5	0	0	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	6.75	Call	Bond Future	4	0	0	0	1,000.00
09/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	21	0	0	0	0.00

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09/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	101	0	0	0	6,800.00
09/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1773	2	2	2	0.00
09/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	11902	13	12	13	100.00
09/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	15114	16	15	16	0.00
09/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	2870	4	3	4	20.00
09/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	7359	8	7	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	0	0	0.00
09/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	7840	9	8	9	2,957.00
09/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	5102	6	5	6	0.00
09/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	9832	11	10	11	4,100.00
09/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	12429	14	12	14	0.00
09/07/2013	R186 On 07-November-13			Bond Future	8.10	122.1471	123.2853	122.1471	640.00
09/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4312	4	4	4	0.00
09/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	7575	7	8	7	0.00
09/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	337	0	0	0	5,290.00
09/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	4405	4	4	4	0.00
09/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	3691	3	4	3	1,000.00
09/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	4358	4	4	4	0.00
09/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	554	0	1	0	1,000.00
09/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	9120	8	9	8	0.00
09/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	4592	5	5	5	0.00
09/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1892	2	2	2	1,030.00
09/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3944	5	4	5	0.00
09/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	13668	15	14	15	0.00
09/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	16097	17	16	17	0.00
09/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3900	4	4	4	0.00
09/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3857	4	4	4	0.00
09/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1356	2	1	2	1,200.00
09/07/2013	R186 On 06-February-14			Bond Future	8.19	118.4974	119.6508	118.4974	0.00
09/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	3623	3	4	3	0.00
09/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	3589	3	4	3	0.00
09/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	3658	3	4	3	0.00
09/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	7529	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
09/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	7586	8	8	8	0.00
09/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	7644	8	8	8	0.00
09/07/2013	R186 On 08-May-14			Bond Future	8.28	120.1020	121.2711	120.1020	0.00
09/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2400	2	2	2	0.00
09/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2376	2	2	2	0.00
09/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2424	2	2	2	0.00
09/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	13181	14	13	14	0.00
09/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	13255	14	13	14	0.00
09/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	13329	14	13	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	20	20	0.00
09/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	20215	20	20	20	0.00
09/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	20195	20	20	20	0.00
09/07/2013	R201 On 01-August-13			Bond Future	5.52	105.1812	105.3025	105.1812	0.00
09/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68057	68	68	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	106.7880	106.6650	0.00
09/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	118	0	0	0	0.00
09/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	120	0	0	0	0.00
09/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	122	0	0	0	0.00
09/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	974	1	1	1	0.00
09/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	965	1	1	1	0.00
09/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	983	1	1	1	0.00
09/07/2013	R201 On 06-February-14			Bond Future	5.63	103.6892	103.8138	103.6892	0.00
09/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	288	0	0	0	0.00
09/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	295	0	0	0	0.00
09/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	291	0	0	0	0.00
09/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	612	1	1	1	0.00
09/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	607	1	1	1	0.00
09/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	618	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
09/07/2013	R201 On 08-May-14			Bond Future	5.70	105.0933	105.2195	105.0933	0.00
09/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	172	0	0	0	0.00
09/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	174	0	0	0	0.00
09/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	170	0	0	0	0.00
09/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	743	1	1	1	0.00
09/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	748	1	1	1	0.00
09/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	752	1	1	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	18	18	0.00
09/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	18426	18	18	18	0.00
09/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	18406	18	18	18	0.00
09/07/2013	R203 On 01-August-13			Bond Future	6.83	107.7812	108.2302	107.7812	3,923.00
09/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	95017	95	95	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	105.5976	105.1424	1,656.00
09/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	295	0	0	0	0.00
09/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	306	0	0	0	0.00
09/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	300	0	0	0	0.00
09/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103368	103	103	103	0.00
09/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	167	0	0	0	15.00
09/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3627	4	4	4	0.00
09/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3597	4	4	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	4	4	0.00
09/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4527	5	5	5	0.00
09/07/2013	R203 On 06-February-14			Bond Future	7.09	106.5546	107.0159	106.5546	0.00
09/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	583	0	1	0	0.00
09/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	599	0	1	0	0.00
09/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	449	0	0	0	16.00
09/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	591	0	1	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	R203 On 06-February-14	5.95	Put	Bond Future	4154	5	4	5	0.00
09/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3658	4	4	4	0.00
09/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3633	4	4	4	0.00
09/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3608	4	4	4	0.00
09/07/2013	R203 On 08-May-14			Bond Future	7.22	103.8363	104.3038	103.8363	0.00
09/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	483	0	0	0	0.00
09/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	472	0	0	0	0.00
09/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	478	0	0	0	0.00
09/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2240	2	2	2	16.00
09/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	5009	5	5	5	0.00
09/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1718	2	2	2	0.00
09/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	4957	5	5	5	0.00
09/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	4983	5	5	5	0.00
09/07/2013	R204 On 01-August-13			Bond Future	7.07	104.5476	105.1020	104.5476	25,172.00
09/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96219	96	96	96	0.00
09/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
09/07/2013	R204 On 07-November-13			Bond Future	7.18	106.0225	106.5847	106.0225	0.00
09/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	548	0	1	0	0.00
09/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	558	0	1	0	0.00
09/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	539	0	1	0	0.00
09/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1521	1	2	1	0.00
09/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4427	5	4	5	0.00
09/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2305	3	2	3	1,270.00
09/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4391	5	4	5	0.00
09/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4462	5	4	5	0.00
09/07/2013	R204 On 06-February-14			Bond Future	7.29	103.4159	103.9856	103.4159	0.00
09/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	1012	1	1	1	0.00
09/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	1023	1	1	1	0.00
09/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1035	1	1	1	0.00
09/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4789	5	5	5	0.00
09/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4758	5	5	5	0.00
09/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4726	5	5	5	0.00
09/07/2013	R204 On 08-May-14			Bond Future	7.41	104.8163	105.3936	104.8163	0.00
09/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	897	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
09/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	888	1	1	1	0.00
09/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	906	1	1	1	0.00
09/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6409	7	6	7	0.00
09/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6343	7	6	7	0.00
09/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6376	7	6	7	0.00
09/07/2013	R206 On 01-August-13			Bond Future	5.31	101.3249	101.3631	101.3249	0.00
09/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30365	30	30	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	102.7931	102.7543	0.00
09/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	26	0	0	0	0.00
09/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	25	0	0	0	0.00
09/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	25	0	0	0	0.00
09/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	207	0	0	0	0.00
09/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	206	0	0	0	0.00
09/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	204	0	0	0	0.00
09/07/2013	R207 On 01-August-13			Bond Future	7.33	99.4210	100.0132	99.4210	23,668.00
09/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	92442	92	92	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	101.4241	100.8235	645.00
09/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	799	1	1	1	0.00
09/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	786	1	1	1	0.00
09/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	774	1	1	1	0.00
09/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4457	5	4	5	0.00
09/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4419	5	4	5	0.00
09/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4495	5	4	5	0.00
09/07/2013	R207 On 06-February-14			Bond Future	7.54	98.5382	99.1468	98.5382	0.00
09/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1106	1	1	1	0.00
09/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1119	1	1	1	0.00
09/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1093	1	1	1	0.00
09/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5392	6	5	6	0.00
09/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5356	6	5	6	0.00
09/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5428	6	5	6	0.00
09/07/2013	R207 On 08-May-14			Bond Future	7.66	99.8725	100.4893	99.8725	0.00

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09/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	919	1	1	1	0.00
09/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	928	1	1	1	0.00
09/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	910	1	1	1	0.00
09/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7739	8	8	8	0.00
09/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7700	8	8	8	0.00
09/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7779	8	8	8	0.00
09/07/2013	R208 On 01-August-13			Bond Future	7.45	97.6351	98.3193	97.6351	18,125.00
09/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	89275	89	89	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	96.3105	95.6167	0.00
09/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2238	2	2	2	0.00
09/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	856	1	1	1	0.00
09/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	842	1	1	1	0.00
09/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	869	1	1	1	0.00
09/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2521	3	3	3	1,520.00
09/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	5090	6	5	6	0.00
09/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	5046	6	5	6	0.00
09/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	5002	6	5	6	0.00
09/07/2013	R208 On 06-February-14			Bond Future	7.65	96.9010	97.6040	96.9010	0.00
09/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1221	1	1	1	0.00
09/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1236	1	1	1	0.00
09/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1250	1	1	1	0.00
09/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	6106	7	6	7	0.00
09/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	6064	7	6	7	0.00
09/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	6147	7	6	7	0.00
09/07/2013	R208 On 08-May-14			Bond Future	7.75	94.8165	95.5291	94.8165	0.00
09/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	996	1	1	1	0.00
09/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	1017	1	1	1	0.00
09/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	1006	1	1	1	0.00
09/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8788	9	9	9	0.00
09/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8697	9	9	9	0.00
09/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	8743	9	9	9	0.00
09/07/2013	R209 On 01-August-13			Bond Future	8.66	77.4808	78.4060	77.4808	19,898.00

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09/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	68457	68	68	68	0.00
09/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	179	0	0	0	0.00
09/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	5771	7	6	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	76.3678	75.4294	0.00
09/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	4116	4	4	4	0.00
09/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	6057	5	6	5	0.00
09/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	4155	4	4	4	0.00
09/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	3550	3	4	3	0.00
09/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	4077	4	4	4	0.00
09/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	6768	6	7	6	0.00
09/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	7257	7	7	7	0.00
09/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	8263	8	8	8	0.00
09/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	3752	4	4	4	0.00
09/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	1904	2	2	2	5,000.00
09/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4333	5	4	5	4,700.00
09/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3675	4	4	4	0.00
09/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2268	3	2	3	1,000.00
09/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1322	2	1	2	1,520.00
09/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3713	4	4	4	0.00
09/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1689	2	2	2	980.00
09/07/2013	R209 On 06-February-14			Bond Future	8.83	76.4427	77.3935	76.4427	0.00
09/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	4086	4	4	4	0.00
09/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	4152	4	4	4	0.00
09/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	4119	4	4	4	0.00
09/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6378	7	6	7	0.00
09/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6330	7	6	7	0.00
09/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6283	7	6	7	0.00
09/07/2013	R209 On 08-May-14			Bond Future	8.91	74.3328	75.2965	74.3328	0.00
09/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2811	3	3	3	0.00
09/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2787	2	3	2	0.00
09/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2763	2	3	2	0.00
09/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	11612	12	12	12	0.00
09/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	11678	12	12	12	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	R209 On 08-May-14	7.86	Put	Bond Future	11545	12	12	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	16	16	0.00
09/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	15580	16	16	16	0.00
09/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	15560	16	16	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	1	1	0.00
09/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1495	1	1	1	0.00
09/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1475	1	1	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
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	8	9	0.00
09/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	8462	9	8	9	0.00
09/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	8452	9	8	9	0.00
09/07/2013	R213 On 01-August-13			Bond Future	8.53	88.3274	89.2271	88.3274	8,086.00
09/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	78612	78	79	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	86.9490	86.0367	173.00
09/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	3880	3	4	3	0.00
09/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	3841	3	4	3	0.00
09/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	3802	3	4	3	0.00
09/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	4017	4	4	4	0.00
09/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	3976	4	4	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	R213 On 07-November-13	8.59	Put	Bond Future	4058	5	4	5	0.00
09/07/2013	R213 On 06-February-14			Bond Future	8.71	87.1923	88.1168	87.1923	0.00
09/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3651	3	4	3	0.00
09/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3682	3	4	3	0.00
09/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3714	3	4	3	0.00
09/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	6983	8	7	8	0.00
09/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	6932	7	7	7	0.00
09/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	7035	8	7	8	0.00
09/07/2013	R213 On 08-May-14			Bond Future	8.80	84.8345	85.7715	84.8345	0.00
09/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2584	2	3	2	0.00
09/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2541	2	3	2	0.00
09/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2562	2	3	2	0.00
09/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	12093	13	12	13	0.00
09/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	12161	13	12	13	0.00
09/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	12026	13	12	13	0.00
09/07/2013	R214 On 01-August-13			Bond Future	8.78	78.2485	79.2469	78.2485	840.00
09/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	68799	68	69	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	77.0807	76.0683	0.00
09/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	1116	1	1	1	0.00
09/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	1099	1	1	1	0.00
09/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	1081	1	1	1	0.00
09/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	10629	11	11	11	0.00
09/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	10711	12	11	12	0.00
09/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	10793	12	11	12	0.00
09/07/2013	R248 On 01-August-13			Bond Future	8.89	100.9710	102.2955	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	12	13	0.00
09/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	12010	13	12	13	0.00
09/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	12269	14	12	14	0.00
09/07/2013	R248 On 07-November-13			Bond Future	8.98	97.9745	99.3177	97.9745	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	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	13	14	0.00
09/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	12945	14	13	14	0.00
09/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	13204	15	13	15	0.00