



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 06/05/2013 To: 06/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	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
06/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	2025 On 02-May-13			Bond Future	118.66	118.6643	118.6643	118.6643	0.00
06/05/2013	2025 On 01-August-13			Bond Future	119.40	119.3716	119.3974	119.3716	0.00
06/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1407	1	1	1	0.00
06/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1397	1	1	1	0.00
06/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1387	1	1	1	0.00
06/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
06/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
06/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
06/05/2013	2038 On 02-May-13			Bond Future	115.48	115.4781	115.4781	115.4781	0.00
06/05/2013	2038 On 01-August-13			Bond Future	116.19	116.1600	116.1882	116.1600	9.00
06/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	1198	1	1	1	0.00
06/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	1178	1	1	1	0.00
06/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	1188	1	1	1	0.00
06/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
06/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
06/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
06/05/2013	2050 On 02-May-13			Bond Future	121.00	121.0025	121.0025	121.0025	0.00
06/05/2013	2050 On 01-August-13			Bond Future	121.63	121.5985	121.6288	121.5985	122.00
06/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	2639	3	3	3	0.00
06/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	2629	3	3	3	0.00
06/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	2619	3	3	3	0.00
06/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
06/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
06/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
06/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	5706 On 15-September-15			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
06/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	AL37 On 01-August-13			Index Future	426.26	426.7270	426.2630	426.7270	62.00
06/05/2013	AL37 On 07-November-13			Index Future	432.28	432.7600	432.2840	432.7600	0.00
06/05/2013	AL7T On 01-August-13			Index Future	520.99	522.0650	520.9930	522.0650	1.00
06/05/2013	AL7T On 07-November-13			Index Future	528.35	529.4460	528.3530	529.4460	0.00
06/05/2013	ALBI On 01-August-13			Index Future	463.38	464.3960	463.3780	464.3960	725.00
06/05/2013	ALBI On 07-November-13			Index Future	469.92	470.9620	469.9240	470.9620	85.00
06/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C203 On 15-September-17			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
06/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/05/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2013	EL28 On 02-May-13			Bond Future	122.96	122.9606	122.9606	122.9606	0.00
06/05/2013	EL28 On 01-August-13			Bond Future	116.06	116.0347	116.0632	116.0347	0.00
06/05/2013	EL28 On 01-August-13	114.99	Call	Bond Future	1073	1	1	1	0.00
06/05/2013	EL28 On 01-August-13	115.01	Call	Bond Future	1053	1	1	1	0.00
06/05/2013	EL28 On 01-August-13	115.00	Call	Bond Future	1063	1	1	1	0.00
06/05/2013	EL28 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
06/05/2013	EL28 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
06/05/2013	EL28 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
06/05/2013	ES33 On 02-May-13			Bond Future	8.12	94.9401	94.9401	94.9401	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
06/05/2013	ES33 On 01-August-13			Bond Future	8.20	96.4114	96.0368	96.4114	292.00
06/05/2013	ES33 On 01-August-13	9.00	Call	Bond Future	6945	7	7	7	0.00
06/05/2013	ES33 On 01-August-13	91.02	Call	Bond Future	84985	85	85	85	0.00
06/05/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
06/05/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
06/05/2013	ES33 On 07-November-13			Bond Future	8.28	93.9932	93.6121	93.9932	0.00
06/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	1848	2	2	2	0.00
06/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	1936	2	2	2	0.00
06/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	2024	2	2	2	0.00
06/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
06/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
06/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
06/05/2013	GOVI On 01-August-13			GOVI	462.32	463.3190	462.3160	463.3190	349.00
06/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	163260	17	16	17	0.00
06/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	163160	17	16	17	0.00
06/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	163060	17	16	17	0.00
06/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
06/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
06/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
06/05/2013	GOVI On 07-November-13			GOVI	468.85	469.8690	468.8470	469.8690	0.00
06/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	228570	24	23	24	0.00
06/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	228470	24	23	24	0.00
06/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	228370	24	23	24	0.00
06/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
06/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
06/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
06/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/05/2013	IGOV On 01-August-13			Index Future	211.02	211.2310	211.0210	211.2310	885.00
06/05/2013	IGOV On 07-November-13			Index Future	214.03	214.2450	214.0300	214.2450	7.00
06/05/2013	ILBI On 01-August-13			Index Future	571.21	571.2130	571.2130	571.2130	183.00
06/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	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
06/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/05/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.11	94.9000	94.8900	94.9000	0.00
06/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.06	94.9600	94.9400	94.9600	500.00
06/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.02	95.0000	94.9800	95.0000	0.00
06/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.95	95.0600	95.0500	95.0600	0.00
06/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.91	95.1100	95.0900	95.1100	2,200.00
06/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.87	95.1500	95.1300	95.1500	0.00
06/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.85	95.1700	95.1500	95.1700	1,500.00
06/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.86	95.1500	95.1400	95.1500	0.00
06/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	4.93	95.0900	95.0700	95.0900	1,000.00
06/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.02	95.0000	94.9800	95.0000	0.00
06/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.14	94.8800	94.8600	94.8800	0.00
06/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.27	94.7500	94.7300	94.7500	0.00
06/05/2013	R023 On 02-May-13			Bond Future	6.23	112.4941	112.4941	112.4941	0.00
06/05/2013	R023 On 01-August-13			Bond Future	6.19	114.7384	114.4640	114.7384	7,365.00
06/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	7994	8	8	8	0.00
06/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	8133	8	8	8	0.00
06/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	8064	8	8	8	0.00
06/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R023 On 07-November-13			Bond Future	6.23	112.4449	112.1652	112.4449	0.00
06/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	1923	2	2	2	0.00
06/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	2068	2	2	2	0.00
06/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	1996	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R157 On 02-May-13			Bond Future	5.15	120.2318	120.2318	120.2318	0.00
06/05/2013	R157 On 01-August-13			Bond Future	5.06	122.0058	121.9434	122.0058	11,292.00
06/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92488	93	92	93	0.00
06/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R157 On 07-November-13			Bond Future	5.03	116.9245	116.8596	116.9245	0.00
06/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	1178	1	1	1	0.00
06/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	1209	1	1	1	0.00
06/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	1194	1	1	1	0.00
06/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	107	0	0	0	0.00
06/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	104	0	0	0	0.00
06/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	110	0	0	0	0.00
06/05/2013	R157 On 06-February-14			Bond Future	4.96	118.4977	118.4334	118.4977	0.00
06/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	1263	1	1	1	0.00
06/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	1236	1	1	1	0.00
06/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	1249	1	1	1	0.00
06/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	127	0	0	0	0.00
06/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	129	0	0	0	0.00
06/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	124	0	0	0	0.00
06/05/2013	R157 On 08-May-14			Bond Future	4.86	113.2936	113.2284	113.2936	0.00
06/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	488	1	0	1	0.00
06/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	475	1	0	1	0.00
06/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	461	1	0	1	0.00
06/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R186 On 02-May-13			Bond Future	6.69	137.6511	137.6511	137.6511	0.00
06/05/2013	R186 On 01-August-13			Bond Future	6.74	134.4780	134.0994	134.4780	53,576.00
06/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	6144	6	6	6	4,315.00
06/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	124827	125	125	125	0.00
06/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	3072	3	3	3	0.00

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06/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	2439	2	2	2	100.00
06/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	881	1	1	1	0.00
06/05/2013	R186 On 07-November-13			Bond Future	6.79	136.3794	135.9938	136.3794	540.00
06/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	2683	3	3	3	5,290.00
06/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	13546	14	14	14	0.00
06/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	13627	14	14	14	0.00
06/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	18514	19	19	19	0.00
06/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	13707	14	14	14	0.00
06/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	451	0	0	0	0.00
06/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	123	0	0	0	1,030.00
06/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	460	0	0	0	0.00
06/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	470	0	0	0	0.00
06/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	5734	6	6	6	0.00
06/05/2013	R186 On 06-February-14			Bond Future	6.83	132.9239	132.5347	132.9239	0.00
06/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	10630	11	11	11	0.00
06/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	10702	11	11	11	0.00
06/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	10559	11	11	11	0.00
06/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	1731	2	2	2	0.00
06/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	1689	2	2	2	0.00
06/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	1710	2	2	2	0.00
06/05/2013	R186 On 08-May-14			Bond Future	6.88	134.7245	134.3300	134.7245	0.00
06/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	2204	3	2	3	0.00
06/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	2106	3	2	3	0.00
06/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	2302	3	2	3	0.00
06/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R197 On 02-May-13			Bond Future	297.91	297.9124	297.9124	297.9124	0.00
06/05/2013	R197 On 01-August-13			Bond Future	296.97	297.6823	296.9719	297.6823	2,633.00
06/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	1982	3	2	3	0.00
06/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	1972	3	2	3	0.00
06/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	1962	3	2	3	0.00
06/05/2013	R197 On 01-August-13	295.01	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
06/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R201 On 02-May-13			Bond Future	4.99	109.0782	109.0782	109.0782	0.00
06/05/2013	R201 On 01-August-13			Bond Future	4.84	106.2356	106.2348	106.2356	0.00
06/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68989	69	69	69	0.00
06/05/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R201 On 07-November-13			Bond Future	4.71	107.7377	107.7355	107.7377	0.00
06/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	280	0	0	0	0.00
06/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	292	0	0	0	0.00
06/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	286	0	0	0	0.00
06/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	192	0	0	0	0.00
06/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	187	0	0	0	0.00
06/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	197	0	0	0	0.00
06/05/2013	R201 On 06-February-14			Bond Future	4.50	104.7786	104.7777	104.7786	0.00
06/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	700	1	1	1	0.00
06/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	685	1	1	1	0.00
06/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	692	1	1	1	0.00
06/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	50	0	0	0	0.00
06/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	51	0	0	0	0.00
06/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	49	0	0	0	0.00
06/05/2013	R201 On 08-May-14			Bond Future	4.09	106.1979	106.1969	106.1979	0.00
06/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	408	0	0	0	0.00
06/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	402	0	0	0	0.00
06/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	396	0	0	0	0.00
06/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R202 On 02-May-13			Bond Future	225.17	225.1661	225.1661	225.1661	0.00
06/05/2013	R202 On 01-August-13			Bond Future	226.38	227.0350	226.3753	227.0350	44,020.00
06/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	3385	4	3	4	0.00
06/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	3375	4	3	4	0.00
06/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	3365	4	3	4	0.00
06/05/2013	R202 On 01-August-13	223.01	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
06/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R203 On 02-May-13			Bond Future	5.55	111.4980	111.4980	111.4980	0.00
06/05/2013	R203 On 01-August-13			Bond Future	5.51	113.2875	113.1853	113.2875	9,102.00
06/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	99972	100	100	100	0.00
06/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R203 On 07-November-13			Bond Future	5.52	110.7299	110.6247	110.7299	0.00
06/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	1452	2	1	2	15.00
06/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	2122	2	2	2	0.00
06/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	2149	2	2	2	0.00
06/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	108395	109	108	109	0.00
06/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	2175	2	2	2	0.00
06/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	439	0	0	0	0.00
06/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	448	0	0	0	0.00
06/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	457	0	0	0	0.00
06/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	784	1	1	1	0.00
06/05/2013	R203 On 06-February-14			Bond Future	5.54	112.2196	112.1144	112.2196	0.00
06/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2589	3	3	3	0.00
06/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	2088	2	2	2	16.00
06/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2564	3	3	3	0.00
06/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	2539	3	3	3	0.00
06/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	515	0	1	0	0.00
06/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	507	0	1	0	0.00
06/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	695	1	1	1	0.00
06/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	499	0	0	0	0.00
06/05/2013	R203 On 08-May-14			Bond Future	5.54	109.5784	109.4718	109.5784	0.00
06/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	694	1	1	1	0.00
06/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	663	1	1	1	0.00
06/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	631	1	1	1	0.00
06/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00

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06/05/2013	R204 On 02-May-13			Bond Future	5.75	113.7074	113.7074	113.7074	0.00
06/05/2013	R204 On 01-August-13			Bond Future	5.70	111.6374	111.5362	111.6374	13,621.00
06/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	102653	103	103	103	0.00
06/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R204 On 07-November-13			Bond Future	5.72	113.2159	113.1118	113.2159	0.00
06/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	3140	3	3	3	0.00
06/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	3174	3	3	3	0.00
06/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	3209	3	3	3	0.00
06/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	5851	6	6	6	0.00
06/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	107	0	0	0	1,270.00
06/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	515	1	1	1	0.00
06/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	526	1	1	1	0.00
06/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	536	1	1	1	0.00
06/05/2013	R204 On 06-February-14			Bond Future	5.74	110.7084	110.6042	110.7084	0.00
06/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	3585	4	4	4	0.00
06/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	3553	4	4	4	0.00
06/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	3617	4	4	4	0.00
06/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	690	1	1	1	0.00
06/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	711	1	1	1	0.00
06/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	701	1	1	1	0.00
06/05/2013	R204 On 08-May-14			Bond Future	5.76	112.2079	112.1024	112.2079	0.00
06/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1230	1	1	1	0.00
06/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1189	1	1	1	0.00
06/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	1272	1	1	1	0.00
06/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R206 On 02-May-13			Bond Future	5.07	103.9417	103.9417	103.9417	0.00
06/05/2013	R206 On 01-August-13			Bond Future	4.99	101.5071	101.5035	101.5071	0.00
06/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30505	31	31	31	0.00
06/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R206 On 07-November-13			Bond Future	4.50	102.9424	102.9375	102.9424	0.00
06/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	20	0	0	0	0.00
06/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	21	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
06/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	20	0	0	0	0.00
06/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	57	0	0	0	0.00
06/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	55	0	0	0	0.00
06/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	58	0	0	0	0.00
06/05/2013	R207 On 02-May-13			Bond Future	5.90	109.6051	109.6051	109.6051	0.00
06/05/2013	R207 On 01-August-13			Bond Future	5.87	107.9357	107.7636	107.9357	6,919.00
06/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	100192	100	100	100	0.00
06/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R207 On 07-November-13			Bond Future	5.89	109.4619	109.2860	109.4619	0.00
06/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	4586	5	5	5	0.00
06/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	4629	5	5	5	0.00
06/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	4671	5	5	5	0.00
06/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	429	0	0	0	0.00
06/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	437	0	0	0	0.00
06/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	446	0	0	0	0.00
06/05/2013	R207 On 06-February-14			Bond Future	5.92	107.2950	107.1180	107.2950	0.00
06/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	4536	5	5	5	0.00
06/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	4499	5	4	5	0.00
06/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	4461	5	4	5	0.00
06/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	825	1	1	1	0.00
06/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	813	1	1	1	0.00
06/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	802	1	1	1	0.00
06/05/2013	R207 On 08-May-14			Bond Future	5.94	108.7484	108.5690	108.7484	0.00
06/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	1308	1	1	1	0.00
06/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	1211	1	1	1	0.00
06/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	1260	1	1	1	0.00
06/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R208 On 02-May-13			Bond Future	5.97	105.5622	105.5622	105.5622	0.00
06/05/2013	R208 On 01-August-13			Bond Future	5.93	107.5781	107.3515	107.5781	9,193.00
06/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	98307	99	98	99	0.00
06/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00

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06/05/2013	R208 On 07-November-13			Bond Future	5.96	105.7033	105.4721	105.7033	0.00
06/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	5429	6	5	6	0.00
06/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	5477	6	5	6	0.00
06/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	5524	6	6	6	0.00
06/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	8988	9	9	9	0.00
06/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	109	0	0	0	1,520.00
06/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	496	0	0	0	0.00
06/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	506	0	1	0	0.00
06/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	515	0	1	0	0.00
06/05/2013	R208 On 06-February-14			Bond Future	5.98	107.1253	106.8923	107.1253	0.00
06/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	5338	6	5	6	0.00
06/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	5296	5	5	5	0.00
06/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	5381	6	5	6	0.00
06/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	907	1	1	1	0.00
06/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	933	1	1	1	0.00
06/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	920	1	1	1	0.00
06/05/2013	R208 On 08-May-14			Bond Future	6.00	105.1798	104.9436	105.1798	0.00
06/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	1678	2	2	2	0.00
06/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	1622	2	2	2	0.00
06/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	1734	2	2	2	0.00
06/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R209 On 02-May-13			Bond Future	7.55	86.5589	86.5589	86.5589	0.00
06/05/2013	R209 On 01-August-13			Bond Future	7.62	87.9260	87.4915	87.9260	10,021.00
06/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	77542	78	78	78	0.00
06/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R209 On 07-November-13			Bond Future	7.68	86.0249	85.5830	86.0249	0.00
06/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	10464	11	10	11	0.00
06/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	10527	11	11	11	0.00
06/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	10591	11	11	11	0.00
06/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	15054	15	15	15	0.00
06/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	271	0	0	0	980.00
06/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	895	1	1	1	0.00

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06/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	910	1	1	1	0.00
06/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	924	1	1	1	0.00
06/05/2013	R209 On 06-February-14			Bond Future	7.73	87.1822	86.7355	87.1822	0.00
06/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	9312	10	9	10	0.00
06/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	9254	10	9	10	0.00
06/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	9370	10	9	10	0.00
06/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	2159	2	2	2	0.00
06/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	2205	2	2	2	0.00
06/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	2182	2	2	2	0.00
06/05/2013	R209 On 08-May-14			Bond Future	7.78	85.2181	84.7654	85.2181	0.00
06/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	644	1	1	1	0.00
06/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	735	1	1	1	0.00
06/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	553	1	1	1	0.00
06/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R210 On 02-May-13			Bond Future	170.91	170.9138	170.9138	170.9138	0.00
06/05/2013	R210 On 01-August-13			Bond Future	174.22	174.1789	174.2180	174.1789	1,237.00
06/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	1228	1	1	1	0.00
06/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	1208	1	1	1	0.00
06/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	1218	1	1	1	0.00
06/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R211 On 02-May-13			Bond Future	129.95	129.9459	129.9459	129.9459	0.00
06/05/2013	R211 On 01-August-13			Bond Future	130.22	130.1952	130.2182	130.1952	522.00
06/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	228	0	0	0	0.00
06/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	218	0	0	0	0.00
06/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	208	0	0	0	0.00
06/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R211 On 01-August-13	129.99	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
06/05/2013	R212 On 02-May-13			Bond Future	138.73	138.7336	138.7336	138.7336	0.00
06/05/2013	R212 On 01-August-13			Bond Future	138.88	138.8494	138.8783	138.8494	21,791.00
06/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	888	1	1	1	0.00
06/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	878	1	1	1	0.00
06/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	868	1	1	1	0.00
06/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R213 On 02-May-13			Bond Future	7.28	98.5572	98.5572	98.5572	0.00
06/05/2013	R213 On 01-August-13			Bond Future	7.32	100.1791	99.8396	100.1791	6,911.00
06/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	89225	90	89	90	0.00
06/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R213 On 07-November-13			Bond Future	7.38	98.0588	97.7131	98.0588	0.00
06/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	11189	12	11	12	0.00
06/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	11257	12	11	12	0.00
06/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	11325	12	11	12	0.00
06/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	657	1	1	1	0.00
06/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	669	1	1	1	0.00
06/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	681	1	1	1	0.00
06/05/2013	R213 On 06-February-14			Bond Future	7.43	99.3779	99.0289	99.3779	0.00
06/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	9584	10	10	10	0.00
06/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	9523	10	10	10	0.00
06/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	9462	10	9	10	0.00
06/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	1934	2	2	2	0.00
06/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	1912	2	2	2	0.00
06/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	1891	2	2	2	0.00
06/05/2013	R213 On 08-May-14			Bond Future	7.48	97.1856	96.8317	97.1856	0.00
06/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	1619	2	2	2	0.00
06/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	1529	2	2	2	0.00
06/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	1440	2	1	2	0.00
06/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R213 On 08-May-14	7.66	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
06/05/2013	R214 On 02-May-13			Bond Future	7.63	88.2733	88.2733	88.2733	0.00
06/05/2013	R214 On 01-August-13			Bond Future	7.69	89.7835	89.2677	89.7835	938.00
06/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	78820	79	79	79	0.00
06/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R214 On 07-November-13			Bond Future	7.74	87.7689	87.2446	87.7689	0.00
06/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	4514	5	5	5	0.00
06/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	4616	5	5	5	0.00
06/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	4565	5	5	5	0.00
06/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	4013	4	4	4	0.00
06/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	3966	4	4	4	0.00
06/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	4061	4	4	4	0.00
06/05/2013	R248 On 02-May-13			Bond Future	7.79	113.1251	113.1251	113.1251	0.00
06/05/2013	R248 On 01-August-13			Bond Future	7.84	115.0597	114.5336	115.0597	603.00
06/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
06/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	99	1	0	1	0.00
06/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	228	1	0	1	0.00
06/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	0	0	0	0	0.00
06/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	31	0	0	0	0.00
06/05/2013	R248 On 07-November-13			Bond Future	7.90	112.2656	111.7305	112.2656	0.00
06/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
06/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
06/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
06/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	532	0	1	0	0.00
06/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	661	0	1	0	0.00
06/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	791	0	1	0	0.00