



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 16/05/2013 To: 16/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	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
16/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	2025 On 01-August-13			Bond Future	119.77	119.7425	119.7680	119.7425	0.00
16/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1778	2	2	2	0.00
16/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1768	2	2	2	0.00
16/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1758	2	2	2	0.00
16/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
16/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
16/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
16/05/2013	2038 On 01-August-13			Bond Future	114.41	116.1591	114.4075	116.1591	9.00
16/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	1	0	1	0.00
16/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	1	0	1	0.00
16/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	1	0	1	0.00
16/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	593	0	1	0	0.00
16/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	603	0	1	0	0.00
16/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	583	0	1	0	0.00
16/05/2013	2050 On 01-August-13			Bond Future	123.08	123.0518	123.0819	123.0518	122.00
16/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	4092	4	4	4	0.00
16/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	4082	4	4	4	0.00
16/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	4072	4	4	4	0.00
16/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
16/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
16/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
16/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	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
16/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	AL37 On 01-August-13			Index Future	426.23	426.2550	426.2290	426.2550	75.00
16/05/2013	AL37 On 07-November-13			Index Future	432.25	432.2720	432.2460	432.2720	0.00
16/05/2013	AL7T On 01-August-13			Index Future	518.98	519.0670	518.9830	519.0670	1.00
16/05/2013	AL7T On 07-November-13			Index Future	526.31	526.3940	526.3100	526.3940	0.00
16/05/2013	ALBI On 01-August-13			Index Future	459.84	460.2670	459.8410	460.2670	725.00
16/05/2013	ALBI On 07-November-13			Index Future	466.33	466.7640	466.3330	466.7640	85.00
16/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	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
16/05/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/05/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2013	EL28 On	01-August-13			Bond Future	116.91	116.8845	116.9126	116.8845	0.00
16/05/2013	EL28 On	01-August-13	114.99	Call	Bond Future	1923	2	2	2	0.00
16/05/2013	EL28 On	01-August-13	115.01	Call	Bond Future	1903	2	2	2	0.00
16/05/2013	EL28 On	01-August-13	115.00	Call	Bond Future	1913	2	2	2	0.00
16/05/2013	EL28 On	01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
16/05/2013	EL28 On	01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
16/05/2013	EL28 On	01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
16/05/2013	ES33 On	01-August-13			Bond Future	8.42	94.2910	94.0684	94.2910	292.00
16/05/2013	ES33 On	01-August-13	9.00	Call	Bond Future	4976	5	5	5	0.00
16/05/2013	ES33 On	01-August-13	91.02	Call	Bond Future	83017	83	83	83	0.00
16/05/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
16/05/2013	ES33 On	01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
16/05/2013	ES33 On	07-November-13			Bond Future	8.51	91.8407	91.6152	91.8407	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
16/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
16/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
16/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	27	0	0	0	0.00
16/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
16/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	61	0	0	0	0.00
16/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	149	0	0	0	0.00
16/05/2013	GOVI On 01-August-13			GOVI	459.00	459.4130	458.9990	459.4130	346.00
16/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	130090	13	13	13	0.00
16/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	129890	13	13	13	0.00
16/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	129990	13	13	13	0.00
16/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
16/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
16/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
16/05/2013	GOVI On 07-November-13			GOVI	465.48	465.8980	465.4790	465.8980	0.00
16/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	194890	20	19	20	0.00
16/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	194790	20	19	20	0.00
16/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	194690	20	19	20	0.00
16/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
16/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
16/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
16/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/05/2013	IGOV On 01-August-13			Index Future	211.29	211.7320	211.2860	211.7320	965.00
16/05/2013	IGOV On 07-November-13			Index Future	214.30	214.7490	214.2970	214.7490	7.00
16/05/2013	ILBI On 01-August-13			Index Future	573.96	573.7940	573.9580	573.7940	186.00
16/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
16/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
16/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	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
16/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.01	94.9800	94.9900	94.9800	750.00
16/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.01	95.0000	94.9900	95.0000	0.00
16/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.91	95.0800	95.0900	95.0800	0.00
16/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.89	95.1000	95.1100	95.1000	2,200.00
16/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.82	95.1600	95.1800	95.1600	0.00
16/05/2013	JBAF On 20-November-13			Jibar Tradeable Future	4.81	4.8300	95.1900	4.8300	0.00
16/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.81	95.1800	95.1900	95.1800	1,500.00
16/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.83	95.1600	95.1700	95.1600	0.00
16/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	4.91	95.0800	95.0900	95.0800	0.00
16/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.01	94.9700	94.9900	94.9700	0.00
16/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.14	94.8400	94.8600	94.8400	0.00
16/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.28	94.7100	94.7200	94.7100	0.00
16/05/2013	R023 On 01-August-13			Bond Future	6.25	114.0221	114.0250	114.0221	9,413.00
16/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	7555	8	8	8	0.00
16/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	7694	8	8	8	0.00
16/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	7625	8	8	8	0.00
16/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R023 On 07-November-13			Bond Future	6.29	111.7159	111.7190	111.7159	0.00
16/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	1477	1	1	1	0.00
16/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	1622	2	2	2	0.00
16/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	1550	2	2	2	0.00
16/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R157 On 01-August-13			Bond Future	5.02	122.0220	122.0457	122.0220	7,989.00
16/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92590	93	93	93	0.00
16/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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16/05/2013	R157 On 07-November-13			Bond Future	4.97	116.9382	116.9623	116.9382	0.00
16/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	1229	1	1	1	0.00
16/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	1263	1	1	1	0.00
16/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	1246	1	1	1	0.00
16/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	57	0	0	0	0.00
16/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	55	0	0	0	0.00
16/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	59	0	0	0	0.00
16/05/2013	R157 On 06-February-14			Bond Future	4.90	118.5123	118.5360	118.5123	0.00
16/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	1324	1	1	1	0.00
16/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	1296	1	1	1	0.00
16/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	1310	1	1	1	0.00
16/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	84	0	0	0	0.00
16/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	86	0	0	0	0.00
16/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	82	0	0	0	0.00
16/05/2013	R157 On 08-May-14			Bond Future	4.78	113.3092	113.3329	113.3092	0.00
16/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	593	1	1	1	0.00
16/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	579	1	1	1	0.00
16/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	565	1	1	1	0.00
16/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R186 On 01-August-13			Bond Future	6.86	133.0201	132.8103	133.0201	54,397.00
16/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	123538	124	124	124	0.00
16/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	1921	2	2	2	0.00
16/05/2013	R186 On 01-August-13	7.00	Call	Bond Future	3024	3	3	3	0.00
16/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	4767	5	5	5	4,315.00
16/05/2013	R186 On 01-August-13	6.75	Call	Bond Future	1691	2	2	2	2,500.00
16/05/2013	R186 On 01-August-13	6.75	Put	Bond Future	2877	3	3	3	0.00
16/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	792	1	1	1	0.00
16/05/2013	R186 On 01-August-13	7.00	Put	Bond Future	1594	2	2	2	4,100.00
16/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	2578	2	3	2	100.00
16/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R186 On 07-November-13			Bond Future	6.92	134.8977	134.6853	134.8977	540.00
16/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	1912	2	2	2	5,290.00

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16/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	12204	12	12	12	0.00
16/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	12284	12	12	12	0.00
16/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	17182	17	17	17	0.00
16/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	12364	13	12	13	0.00
16/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	417	0	0	0	0.00
16/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	99	0	0	0	1,030.00
16/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	426	0	0	0	0.00
16/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	435	0	0	0	0.00
16/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	6272	6	6	6	0.00
16/05/2013	R186 On 06-February-14			Bond Future	6.96	131.4232	131.2069	131.4232	0.00
16/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	9510	10	10	10	0.00
16/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	9371	10	9	10	0.00
16/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	9441	10	9	10	0.00
16/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	1848	2	2	2	0.00
16/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	1871	2	2	2	0.00
16/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	1825	2	2	2	0.00
16/05/2013	R186 On 08-May-14			Bond Future	7.01	133.2042	132.9848	133.2042	0.00
16/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	957	1	1	1	0.00
16/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	859	1	1	1	0.00
16/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	761	1	1	1	0.00
16/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R197 On 01-August-13			Bond Future	299.28	299.2124	299.2752	299.2124	2,633.00
16/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	4285	4	4	4	0.00
16/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	4275	4	4	4	0.00
16/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	4265	4	4	4	0.00
16/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R201 On 01-August-13			Bond Future	4.87	106.1370	106.1837	106.1370	0.00
16/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68938	69	69	69	0.00
16/05/2013	R201 On 01-August-13	107.45	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
16/05/2013	R201 On 07-November-13			Bond Future	4.76	107.6352	107.6827	107.6352	0.00
16/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	215	0	0	0	0.00
16/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	227	0	0	0	0.00
16/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	221	0	0	0	0.00
16/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	180	0	0	0	0.00
16/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	175	0	0	0	0.00
16/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	185	0	0	0	0.00
16/05/2013	R201 On 06-February-14			Bond Future	4.56	104.6754	104.7228	104.6754	0.00
16/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	640	1	1	1	0.00
16/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	625	1	1	1	0.00
16/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	633	1	1	1	0.00
16/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	45	0	0	0	0.00
16/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	46	0	0	0	0.00
16/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	44	0	0	0	0.00
16/05/2013	R201 On 08-May-14			Bond Future	4.18	106.0940	106.1418	106.0940	0.00
16/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	353	0	0	0	0.00
16/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	347	0	0	0	0.00
16/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	341	0	0	0	0.00
16/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R202 On 01-August-13			Bond Future	224.19	225.5415	224.1856	225.5415	44,020.00
16/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	1196	3	1	3	0.00
16/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	1186	3	1	3	0.00
16/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	1176	3	1	3	0.00
16/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R203 On 01-August-13			Bond Future	5.48	113.2740	113.2746	113.2740	9,032.00
16/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	100061	100	100	100	0.00
16/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R203 On 07-November-13			Bond Future	5.50	110.7136	110.7143	110.7136	0.00
16/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	1393	1	1	1	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	2097	2	2	2	0.00
16/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	2124	2	2	2	0.00
16/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	108485	108	108	108	0.00
16/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	2152	2	2	2	0.00
16/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	326	0	0	0	0.00
16/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	334	0	0	0	0.00
16/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	342	0	0	0	0.00
16/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	636	1	1	1	0.00
16/05/2013	R203 On 06-February-14			Bond Future	5.51	112.2038	112.2038	112.2038	0.00
16/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2605	3	3	3	0.00
16/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	2090	2	2	2	16.00
16/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2579	3	3	3	0.00
16/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	2554	3	3	3	0.00
16/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	440	0	0	0	0.00
16/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	433	0	0	0	0.00
16/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	608	1	1	1	0.00
16/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	425	0	0	0	0.00
16/05/2013	R203 On 08-May-14			Bond Future	5.51	109.5631	109.5629	109.5631	0.00
16/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	785	1	1	1	0.00
16/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	722	1	1	1	0.00
16/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	754	1	1	1	0.00
16/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R204 On 01-August-13			Bond Future	5.67	111.6792	111.6550	111.6792	13,573.00
16/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	102771	103	103	103	0.00
16/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R204 On 07-November-13			Bond Future	5.69	113.2557	113.2313	113.2557	0.00
16/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	3129	3	3	3	0.00
16/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	3165	3	3	3	0.00
16/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	3201	3	3	3	0.00
16/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	5923	6	6	6	0.00
16/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	60	0	0	0	1,270.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	387	0	0	0	0.00
16/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	396	0	0	0	0.00
16/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	405	0	0	0	0.00
16/05/2013	R204 On 06-February-14			Bond Future	5.71	110.7493	110.7238	110.7493	0.00
16/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	3582	4	4	4	0.00
16/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	3549	4	4	4	0.00
16/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	3615	4	4	4	0.00
16/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	569	1	1	1	0.00
16/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	588	1	1	1	0.00
16/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	578	1	1	1	0.00
16/05/2013	R204 On 08-May-14			Bond Future	5.73	112.2502	112.2242	112.2502	0.00
16/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1352	1	1	1	0.00
16/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	1393	1	1	1	0.00
16/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1310	1	1	1	0.00
16/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R206 On 01-August-13			Bond Future	4.96	101.5136	101.5165	101.5136	0.00
16/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30518	31	31	31	0.00
16/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R206 On 07-November-13			Bond Future	4.43	102.9466	102.9497	102.9466	0.00
16/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	17	0	0	0	0.00
16/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	19	0	0	0	0.00
16/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	18	0	0	0	0.00
16/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	42	0	0	0	0.00
16/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	41	0	0	0	0.00
16/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	43	0	0	0	0.00
16/05/2013	R207 On 01-August-13			Bond Future	5.90	107.5545	107.5566	107.5545	7,464.00
16/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	99985	100	100	100	0.00
16/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R207 On 07-November-13			Bond Future	5.93	109.0728	109.0750	109.0728	0.00
16/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	4289	4	4	4	0.00
16/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	4332	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
16/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	4374	4	4	4	0.00
16/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	343	0	0	0	0.00
16/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	351	0	0	0	0.00
16/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	360	0	0	0	0.00
16/05/2013	R207 On 06-February-14			Bond Future	5.96	106.9013	106.9028	106.9013	0.00
16/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	4237	4	4	4	0.00
16/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	4199	4	4	4	0.00
16/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	4161	4	4	4	0.00
16/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	740	1	1	1	0.00
16/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	728	1	1	1	0.00
16/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	717	1	1	1	0.00
16/05/2013	R207 On 08-May-14			Bond Future	5.99	108.3501	108.3514	108.3501	0.00
16/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	1091	1	1	1	0.00
16/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	993	1	1	1	0.00
16/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	1042	1	1	1	0.00
16/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R208 On 01-August-13			Bond Future	6.00	106.9511	106.9208	106.9511	9,193.00
16/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	97876	98	98	98	0.00
16/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R208 On 07-November-13			Bond Future	6.03	105.0649	105.0343	105.0649	0.00
16/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	4915	5	5	5	0.00
16/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	4963	5	5	5	0.00
16/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	5010	5	5	5	0.00
16/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	8508	9	9	9	0.00
16/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	67	0	0	0	1,520.00
16/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	420	0	0	0	0.00
16/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	429	0	0	0	0.00
16/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	439	0	0	0	0.00
16/05/2013	R208 On 06-February-14			Bond Future	6.06	106.4790	106.4473	106.4790	0.00
16/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	4864	5	5	5	0.00
16/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	4822	5	5	5	0.00
16/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	4907	5	5	5	0.00

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16/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	877	1	1	1	0.00
16/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	904	1	1	1	0.00
16/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	891	1	1	1	0.00
16/05/2013	R208 On 08-May-14			Bond Future	6.08	104.5254	104.4931	104.5254	0.00
16/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	1227	1	1	1	0.00
16/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	1283	1	1	1	0.00
16/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	1171	1	1	1	0.00
16/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R209 On 01-August-13			Bond Future	7.85	85.5919	85.3634	85.5919	9,942.00
16/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	75414	76	75	76	0.00
16/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R209 On 07-November-13			Bond Future	7.91	83.6558	83.4242	83.6558	0.00
16/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	8488	9	8	9	0.00
16/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	8548	9	9	9	0.00
16/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	8608	9	9	9	0.00
16/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	12938	13	13	13	0.00
16/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	314	0	0	0	980.00
16/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	1072	1	1	1	0.00
16/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	1089	1	1	1	0.00
16/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	1107	1	1	1	0.00
16/05/2013	R209 On 06-February-14			Bond Future	7.97	84.7818	84.5465	84.7818	0.00
16/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	7539	8	8	8	0.00
16/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	7485	8	7	8	0.00
16/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	7592	8	8	8	0.00
16/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	2570	3	3	3	0.00
16/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	2624	3	3	3	0.00
16/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	2597	3	3	3	0.00
16/05/2013	R209 On 08-May-14			Bond Future	8.03	82.7858	82.5471	82.7858	0.00
16/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00
16/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
16/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
16/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	1665	1	2	1	0.00

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16/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	1484	1	1	1	0.00
16/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	1574	1	2	1	0.00
16/05/2013	R210 On 01-August-13			Bond Future	175.90	175.8568	175.8954	175.8568	1,237.00
16/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	2905	3	3	3	0.00
16/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	2885	3	3	3	0.00
16/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	2895	3	3	3	0.00
16/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R211 On 01-August-13			Bond Future	130.59	130.5625	130.5852	130.5625	522.00
16/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	595	1	1	1	0.00
16/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	585	1	1	1	0.00
16/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	575	1	1	1	0.00
16/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R212 On 01-August-13			Bond Future	139.33	139.5794	139.3322	139.5794	21,791.00
16/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	1342	2	1	2	0.00
16/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	1322	2	1	2	0.00
16/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	1332	2	1	2	0.00
16/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R213 On 01-August-13			Bond Future	7.55	97.9640	97.6843	97.9640	6,824.00
16/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	87069	87	87	87	0.00
16/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R213 On 07-November-13			Bond Future	7.62	95.8100	95.5266	95.8100	0.00
16/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	9153	9	9	9	0.00
16/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	9218	9	9	9	0.00
16/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	9283	10	9	10	0.00
16/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	801	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
16/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	816	1	1	1	0.00
16/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	831	1	1	1	0.00
16/05/2013	R213 On 06-February-14			Bond Future	7.67	97.0996	96.8117	97.0996	0.00
16/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	7802	8	8	8	0.00
16/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	7745	8	8	8	0.00
16/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	7689	8	8	8	0.00
16/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	2378	2	2	2	0.00
16/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	2352	2	2	2	0.00
16/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	2326	2	2	2	0.00
16/05/2013	R213 On 08-May-14			Bond Future	7.73	94.8769	94.5850	94.8769	0.00
16/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
16/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
16/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
16/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	718	0	1	0	0.00
16/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	807	1	1	1	0.00
16/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	628	0	1	0	0.00
16/05/2013	R214 On 01-August-13			Bond Future	7.94	87.0465	86.7554	87.0465	840.00
16/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	76308	77	76	77	0.00
16/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
16/05/2013	R214 On 07-November-13			Bond Future	8.01	84.9911	84.6960	84.9911	0.00
16/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	2993	3	3	3	0.00
16/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	3074	3	3	3	0.00
16/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	3033	3	3	3	0.00
16/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	5030	5	5	5	0.00
16/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	4972	5	5	5	0.00
16/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	5089	5	5	5	0.00
16/05/2013	R248 On 01-August-13			Bond Future	8.09	111.7624	111.3909	111.7624	603.00
16/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
16/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
16/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
16/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	2915	3	3	3	0.00
16/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	3044	3	3	3	0.00
16/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	3174	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2013	R248 On 07-November-13			Bond Future	8.16	108.9191	108.5425	108.9191	0.00
16/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
16/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
16/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
16/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	3720	3	4	3	0.00
16/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	3849	3	4	3	0.00
16/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	3979	4	4	4	0.00