



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 23/05/2013 To: 23/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	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
23/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	2025 On 01-August-13			Bond Future	119.32	119.5442	119.3177	119.5442	0.00
23/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1328	2	1	2	0.00
23/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1318	2	1	2	0.00
23/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1308	2	1	2	0.00
23/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
23/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
23/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
23/05/2013	2038 On 01-August-13			Bond Future	114.38	114.3560	114.3838	114.3560	9.00
23/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
23/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
23/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
23/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	616	1	1	1	0.00
23/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	626	1	1	1	0.00
23/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	606	1	1	1	0.00
23/05/2013	2050 On 01-August-13			Bond Future	122.82	122.7944	122.8247	122.7944	122.00
23/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	3835	4	4	4	0.00
23/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	3825	4	4	4	0.00
23/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	3815	4	4	4	0.00
23/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
23/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
23/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
23/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	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
23/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	AL37 On 01-August-13			Index Future	421.29	423.8500	421.2940	423.8500	75.00
23/05/2013	AL37 On 07-November-13			Index Future	427.24	429.8330	427.2410	429.8330	0.00
23/05/2013	AL7T On 01-August-13			Index Future	508.78	513.8850	508.7760	513.8850	1.00
23/05/2013	AL7T On 07-November-13			Index Future	515.96	521.1390	515.9580	521.1390	0.00
23/05/2013	ALBI On 01-August-13			Index Future	452.30	456.7050	452.3000	456.7050	726.00
23/05/2013	ALBI On 07-November-13			Index Future	458.68	463.1520	458.6840	463.1520	85.00
23/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	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
23/05/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/05/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2013	EL28 On	01-August-13			Bond Future	116.89	116.8648	116.8931	116.8648	0.00
23/05/2013	EL28 On	01-August-13	115.01	Call	Bond Future	1883	2	2	2	0.00
23/05/2013	EL28 On	01-August-13	115.00	Call	Bond Future	1893	2	2	2	0.00
23/05/2013	EL28 On	01-August-13	114.99	Call	Bond Future	1903	2	2	2	0.00
23/05/2013	EL28 On	01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
23/05/2013	EL28 On	01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
23/05/2013	EL28 On	01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
23/05/2013	ES33 On	01-August-13			Bond Future	8.65	93.3863	92.0050	93.3863	292.00
23/05/2013	ES33 On	01-August-13	9.00	Call	Bond Future	2913	4	3	4	0.00
23/05/2013	ES33 On	01-August-13	91.02	Call	Bond Future	80954	82	81	82	0.00
23/05/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
23/05/2013	ES33 On	01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
23/05/2013	ES33 On	07-November-13			Bond Future	8.75	90.9232	89.5225	90.9232	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
23/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
23/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
23/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
23/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	2065	1	2	1	0.00
23/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	2153	1	2	1	0.00
23/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	2242	1	2	1	0.00
23/05/2013	GOVI On 01-August-13			GOVI	451.58	455.9090	451.5750	455.9090	369.00
23/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	55850	10	6	10	0.00
23/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	55650	10	6	10	0.00
23/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	55750	10	6	10	0.00
23/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
23/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
23/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
23/05/2013	GOVI On 07-November-13			GOVI	457.95	462.3440	457.9490	462.3440	0.00
23/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	119590	16	12	16	0.00
23/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	119490	16	12	16	0.00
23/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	119390	16	12	16	0.00
23/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
23/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
23/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
23/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/05/2013	IGOV On 01-August-13			Index Future	211.16	211.2500	211.1550	211.2500	1,045.00
23/05/2013	IGOV On 07-November-13			Index Future	214.16	214.2600	214.1630	214.2600	7.00
23/05/2013	ILBI On 01-August-13			Index Future	572.63	572.8950	572.6300	572.8950	186.00
23/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/05/2013	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
23/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.13	94.9100	94.8700	94.9100	750.00
23/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.09	94.9700	94.9100	94.9700	0.00
23/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.05	95.0000	94.9500	95.0000	0.00
23/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.01	95.0500	94.9900	95.0500	2,200.00
23/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.99	95.0700	95.0100	95.0700	1,000.00
23/05/2013	JBAF On 20-November-13			Jibar Tradeable Future	4.99	95.0800	95.0100	95.0800	0.00
23/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.98	95.0800	95.0200	95.0800	1,500.00
23/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.00	95.0600	95.0000	95.0600	0.00
23/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.08	94.9900	94.9200	94.9900	0.00
23/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.19	94.8800	94.8100	94.8800	0.00
23/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.33	94.7500	94.6700	94.7500	0.00
23/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.45	94.6100	94.5500	94.6100	0.00
23/05/2013	R023 On 01-August-13			Bond Future	6.59	112.7642	111.5067	112.7642	9,414.00
23/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	5037	6	5	6	0.00
23/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	5176	6	5	6	0.00
23/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	5106	6	5	6	0.00
23/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R023 On 07-November-13			Bond Future	6.64	110.4403	109.1650	110.4403	0.00
23/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
23/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
23/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
23/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	1004	0	1	0	0.00
23/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	932	0	1	0	0.00
23/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	1077	0	1	0	0.00
23/05/2013	R157 On 01-August-13			Bond Future	5.25	121.8380	121.5367	121.8380	7,411.00
23/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92081	92	92	92	0.00
23/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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23/05/2013	R157 On 07-November-13			Bond Future	5.24	116.7515	116.4459	116.7515	0.00
23/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	840	1	1	1	0.00
23/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	868	1	1	1	0.00
23/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	854	1	1	1	0.00
23/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	181	0	0	0	0.00
23/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	176	0	0	0	0.00
23/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	186	0	0	0	0.00
23/05/2013	R157 On 06-February-14			Bond Future	5.22	118.3238	118.0140	118.3238	0.00
23/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	948	1	1	1	0.00
23/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	925	1	1	1	0.00
23/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	936	1	1	1	0.00
23/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	233	0	0	0	0.00
23/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	237	0	0	0	0.00
23/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	229	0	0	0	0.00
23/05/2013	R157 On 08-May-14			Bond Future	5.16	113.1172	112.8032	113.1172	0.00
23/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	538	1	1	1	0.00
23/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	530	1	1	1	0.00
23/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	523	1	1	1	0.00
23/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	487	0	0	0	0.00
23/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	481	0	0	0	0.00
23/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	474	0	0	0	0.00
23/05/2013	R186 On 01-August-13			Bond Future	7.11	131.9392	130.2057	131.9392	53,746.00
23/05/2013	R186 On 01-August-13	7.00	Call	Bond Future	1983	3	2	3	1,000.00
23/05/2013	R186 On 01-August-13	7.20	Call	Bond Future	2991	4	3	4	0.00
23/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	3280	4	3	4	4,315.00
23/05/2013	R186 On 01-August-13	6.75	Call	Bond Future	1077	2	1	2	2,500.00
23/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	1229	2	1	2	0.00
23/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	120933	123	121	123	0.00
23/05/2013	R186 On 01-August-13	6.50	Call	Bond Future	513	1	1	1	500.00
23/05/2013	R186 On 01-August-13	6.50	Put	Bond Future	6992	6	7	6	0.00
23/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	4490	3	4	3	100.00
23/05/2013	R186 On 01-August-13	6.75	Put	Bond Future	4867	4	5	4	0.00
23/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	1910	1	2	1	0.00

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23/05/2013	R186 On 01-August-13	7.20	Put	Bond Future	2125	1	2	1	2,807.00
23/05/2013	R186 On 01-August-13	7.00	Put	Bond Future	3158	2	3	2	4,100.00
23/05/2013	R186 On 07-November-13			Bond Future	7.18	133.8017	132.0437	133.8017	540.00
23/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	14735	16	15	16	0.00
23/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	10077	12	10	12	0.00
23/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	10151	12	10	12	0.00
23/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	1386	2	1	2	5,290.00
23/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	10225	12	10	12	0.00
23/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	919	1	1	1	0.00
23/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	8387	7	8	7	0.00
23/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	934	1	1	1	0.00
23/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	950	1	1	1	0.00
23/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	294	0	0	0	1,030.00
23/05/2013	R186 On 06-February-14			Bond Future	7.23	130.3131	128.5313	130.3131	0.00
23/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	7822	9	8	9	0.00
23/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	7882	9	8	9	0.00
23/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	7943	9	8	9	0.00
23/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	2934	2	3	2	0.00
23/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	2965	2	3	2	0.00
23/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	2997	2	3	2	0.00
23/05/2013	R186 On 08-May-14			Bond Future	7.29	132.0781	130.2721	132.0781	0.00
23/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	4924	6	5	6	0.00
23/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	5010	6	5	6	0.00
23/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	4967	6	5	6	0.00
23/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	6821	6	7	6	0.00
23/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	6766	6	7	6	0.00
23/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	6876	6	7	6	0.00
23/05/2013	R197 On 01-August-13			Bond Future	297.93	298.1104	297.9307	298.1104	2,633.00
23/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	2941	3	3	3	0.00
23/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	2921	3	3	3	0.00
23/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	2931	3	3	3	0.00
23/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R197 On 01-August-13	294.99	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
23/05/2013	R201 On 01-August-13			Bond Future	5.10	106.0631	105.8755	106.0631	0.00
23/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68630	69	69	69	0.00
23/05/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R201 On 07-November-13			Bond Future	5.05	107.5603	107.3700	107.5603	0.00
23/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	103	0	0	0	0.00
23/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	110	0	0	0	0.00
23/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	107	0	0	0	0.00
23/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	378	0	0	0	0.00
23/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	371	0	0	0	0.00
23/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	386	0	0	0	0.00
23/05/2013	R201 On 06-February-14			Bond Future	4.93	104.6001	104.4072	104.6001	0.00
23/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	417	1	0	1	0.00
23/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	405	1	0	1	0.00
23/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	411	1	0	1	0.00
23/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	139	0	0	0	0.00
23/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	142	0	0	0	0.00
23/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	137	0	0	0	0.00
23/05/2013	R201 On 08-May-14			Bond Future	4.71	106.0168	105.8213	106.0168	0.00
23/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	240	0	0	0	0.00
23/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	237	0	0	0	0.00
23/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	233	0	0	0	0.00
23/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	213	0	0	0	0.00
23/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	210	0	0	0	0.00
23/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	207	0	0	0	0.00
23/05/2013	R202 On 01-August-13			Bond Future	225.63	225.5635	225.6250	225.5635	44,020.00
23/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	2635	3	3	3	0.00
23/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	2625	3	3	3	0.00
23/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	2615	3	3	3	0.00
23/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R203 On 01-August-13			Bond Future	5.73	112.8339	112.3106	112.8339	9,032.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	99097	100	99	100	0.00
23/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R203 On 07-November-13			Bond Future	5.77	110.2673	109.7366	110.2673	0.00
23/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	873	1	1	1	15.00
23/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	1428	2	1	2	0.00
23/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	1450	2	1	2	0.00
23/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	107507	108	108	108	0.00
23/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	1473	2	1	2	0.00
23/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	625	0	1	0	0.00
23/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	638	0	1	0	0.00
23/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	650	0	1	0	0.00
23/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	1094	1	1	1	0.00
23/05/2013	R203 On 06-February-14			Bond Future	5.80	111.7521	111.2142	111.7521	0.00
23/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	1934	2	2	2	0.00
23/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	1500	2	2	2	16.00
23/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	1912	2	2	2	0.00
23/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	1890	2	2	2	0.00
23/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	766	1	1	1	0.00
23/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	755	1	1	1	0.00
23/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	1007	1	1	1	0.00
23/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	744	1	1	1	0.00
23/05/2013	R203 On 08-May-14			Bond Future	5.83	109.1044	108.5592	109.1044	0.00
23/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	1244	2	1	2	0.00
23/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	1214	1	1	1	0.00
23/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	1229	2	1	2	0.00
23/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	1479	1	1	1	0.00
23/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	1495	1	1	1	0.00
23/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	1463	1	1	1	0.00
23/05/2013	R204 On 01-August-13			Bond Future	5.93	111.0317	110.3799	111.0317	13,573.00
23/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	101496	102	101	102	0.00
23/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R204 On 07-November-13			Bond Future	5.97	112.5991	111.9380	112.5991	0.00
23/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	2210	3	2	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
23/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	2241	3	2	3	0.00
23/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	2271	3	2	3	0.00
23/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	4734	5	5	5	0.00
23/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	164	0	0	0	1,270.00
23/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	751	1	1	1	0.00
23/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	766	1	1	1	0.00
23/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	780	1	1	1	0.00
23/05/2013	R204 On 06-February-14			Bond Future	6.01	110.0846	109.4144	110.0846	0.00
23/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	2708	3	3	3	0.00
23/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	2679	3	3	3	0.00
23/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	2736	3	3	3	0.00
23/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	999	1	1	1	0.00
23/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	1027	1	1	1	0.00
23/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	1013	1	1	1	0.00
23/05/2013	R204 On 08-May-14			Bond Future	6.04	111.5755	110.8963	111.5755	0.00
23/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1941	2	2	2	0.00
23/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1920	2	2	2	0.00
23/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	1963	2	2	2	0.00
23/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	1898	2	2	2	0.00
23/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	1937	2	2	2	0.00
23/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	1917	2	2	2	0.00
23/05/2013	R206 On 01-August-13			Bond Future	5.16	101.4878	101.4279	101.4878	0.00
23/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30430	30	30	30	0.00
23/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R206 On 07-November-13			Bond Future	4.94	102.9205	102.8596	102.9205	0.00
23/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	12	0	0	0	0.00
23/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	12	0	0	0	0.00
23/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	13	0	0	0	0.00
23/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	125	0	0	0	0.00
23/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	126	0	0	0	0.00
23/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	128	0	0	0	0.00
23/05/2013	R207 On 01-August-13			Bond Future	6.21	106.7437	105.8990	106.7437	7,651.00
23/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	98328	99	98	99	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
23/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R207 On 07-November-13			Bond Future	6.25	108.2505	107.3938	108.2505	0.00
23/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	3057	4	3	4	0.00
23/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	3094	4	3	4	0.00
23/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	3130	4	3	4	0.00
23/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	780	1	1	1	0.00
23/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	794	1	1	1	0.00
23/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	809	1	1	1	0.00
23/05/2013	R207 On 06-February-14			Bond Future	6.29	106.0686	105.2003	106.0686	0.00
23/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	3144	4	3	4	0.00
23/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	3112	4	3	4	0.00
23/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	3080	4	3	4	0.00
23/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	1362	1	1	1	0.00
23/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	1344	1	1	1	0.00
23/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	1327	1	1	1	0.00
23/05/2013	R207 On 08-May-14			Bond Future	6.34	107.5052	106.6252	107.5052	0.00
23/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	2078	3	2	3	0.00
23/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	2056	2	2	2	0.00
23/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	2034	2	2	2	0.00
23/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	2767	2	3	2	0.00
23/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	2740	2	3	2	0.00
23/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	2714	2	3	2	0.00
23/05/2013	R208 On 01-August-13			Bond Future	6.32	105.9111	104.9022	105.9111	9,943.00
23/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	95858	97	96	97	0.00
23/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R208 On 07-November-13			Bond Future	6.37	104.0103	102.9870	104.0103	0.00
23/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	3414	4	3	4	0.00
23/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	3454	4	3	4	0.00
23/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	3494	4	3	4	0.00
23/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	6621	8	7	8	0.00
23/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	228	0	0	0	1,520.00
23/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	950	1	1	1	0.00
23/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	967	1	1	1	0.00
23/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	985	1	1	1	0.00

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23/05/2013	R208 On 06-February-14			Bond Future	6.41	105.4108	104.3737	105.4108	0.00
23/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	3523	4	4	4	0.00
23/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	3487	4	3	4	0.00
23/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	3558	4	4	4	0.00
23/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	1603	1	2	1	0.00
23/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	1644	1	2	1	0.00
23/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	1623	1	2	1	0.00
23/05/2013	R208 On 08-May-14			Bond Future	6.46	103.4419	102.3907	103.4419	0.00
23/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	2368	3	2	3	0.00
23/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	2395	3	2	3	0.00
23/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	2343	3	2	3	0.00
23/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	3273	3	3	3	0.00
23/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	3214	3	3	3	0.00
23/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	3243	3	3	3	0.00
23/05/2013	R209 On 01-August-13			Bond Future	8.09	84.5655	83.1643	84.5655	9,942.00
23/05/2013	R209 On 01-August-13	8.00	Call	Bond Future	1882	3	2	3	0.00
23/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	73215	75	73	75	0.00
23/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R209 On 01-August-13	8.00	Put	Bond Future	2716	2	3	2	2,000.00
23/05/2013	R209 On 07-November-13			Bond Future	8.16	82.6148	81.1939	82.6148	0.00
23/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	6716	8	7	8	0.00
23/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	6772	8	7	8	0.00
23/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	6827	8	7	8	0.00
23/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	10901	12	11	12	0.00
23/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	508	0	1	0	980.00
23/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	1521	1	2	1	0.00
23/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	1543	1	2	1	0.00
23/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	1566	1	2	1	0.00
23/05/2013	R209 On 06-February-14			Bond Future	8.23	83.7273	82.2872	83.7273	0.00
23/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	6081	7	6	7	0.00
23/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	6175	7	6	7	0.00
23/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	6128	7	6	7	0.00
23/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	3446	3	3	3	0.00
23/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	3412	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
23/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	3479	3	3	3	0.00
23/05/2013	R209 On 08-May-14			Bond Future	8.29	81.7163	80.2567	81.7163	0.00
23/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	3793	4	4	4	0.00
23/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	3826	4	4	4	0.00
23/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	3860	5	4	5	0.00
23/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	7634	7	8	7	0.00
23/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	7691	7	8	7	0.00
23/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	7748	7	8	7	0.00
23/05/2013	R210 On 01-August-13			Bond Future	174.96	175.3577	174.9568	175.3577	1,237.00
23/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	1967	2	2	2	0.00
23/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	1947	2	2	2	0.00
23/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	1957	2	2	2	0.00
23/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R211 On 01-August-13			Bond Future	130.51	130.4899	130.5128	130.4899	522.00
23/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	523	0	1	0	0.00
23/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	513	0	1	0	0.00
23/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	503	0	1	0	0.00
23/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R212 On 01-August-13			Bond Future	139.53	139.5062	139.5348	139.5062	21,791.00
23/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	1545	2	2	2	0.00
23/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	1535	2	2	2	0.00
23/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	1525	1	2	1	0.00
23/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R213 On 01-August-13			Bond Future	7.79	97.0604	95.5362	97.0604	6,830.00
23/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	84921	86	85	86	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
23/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R213 On 07-November-13			Bond Future	7.86	94.8938	93.3479	94.8938	0.00
23/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	7534	9	8	9	0.00
23/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	7594	9	8	9	0.00
23/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	7653	9	8	9	0.00
23/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	1350	1	1	1	0.00
23/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	1370	1	1	1	0.00
23/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	1391	1	1	1	0.00
23/05/2013	R213 On 06-February-14			Bond Future	7.92	96.1715	94.6048	96.1715	0.00
23/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	6531	8	7	8	0.00
23/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	6481	8	6	8	0.00
23/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	6431	7	6	7	0.00
23/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	3327	3	3	3	0.00
23/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	3294	3	3	3	0.00
23/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	3262	3	3	3	0.00
23/05/2013	R213 On 08-May-14			Bond Future	7.99	93.9356	92.3476	93.9356	0.00
23/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	4251	5	4	5	0.00
23/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	4180	5	4	5	0.00
23/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	4216	5	4	5	0.00
23/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	7170	6	7	6	0.00
23/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	7224	6	7	6	0.00
23/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	7117	6	7	6	0.00
23/05/2013	R214 On 01-August-13			Bond Future	8.23	85.4781	84.0621	85.4781	840.00
23/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	73614	75	74	75	0.00
23/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
23/05/2013	R214 On 07-November-13			Bond Future	8.30	83.4006	81.9646	83.4006	0.00
23/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	2126	3	2	3	0.00
23/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	2095	3	2	3	0.00
23/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	2065	3	2	3	0.00
23/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	6893	6	7	6	0.00
23/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	6824	6	7	6	0.00
23/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	6755	6	7	6	0.00
23/05/2013	R248 On 01-August-13			Bond Future	8.32	110.3179	108.6179	110.3179	603.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
23/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
23/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
23/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	5688	4	6	4	0.00
23/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	5817	4	6	4	0.00
23/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	5947	4	6	4	0.00
23/05/2013	R248 On 07-November-13			Bond Future	8.39	107.4542	105.7302	107.4542	0.00
23/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
23/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
23/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
23/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	6533	5	7	5	0.00
23/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	6662	5	7	5	0.00
23/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	6791	5	7	5	0.00