



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 29/05/2013 To: 29/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	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
29/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	2025 On 01-August-13			Bond Future	119.62	119.5207	119.6181	119.5207	0.00
29/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1628	2	2	2	0.00
29/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1618	2	2	2	0.00
29/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1608	2	2	2	0.00
29/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
29/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
29/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
29/05/2013	2038 On 01-August-13			Bond Future	113.69	114.2474	113.6935	114.2474	9.00
29/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
29/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
29/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
29/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	1307	1	1	1	0.00
29/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	1317	1	1	1	0.00
29/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	1297	1	1	1	0.00
29/05/2013	2050 On 01-August-13			Bond Future	121.17	121.6713	121.1660	121.6713	122.00
29/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	2176	3	2	3	0.00
29/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	2166	3	2	3	0.00
29/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	2156	3	2	3	0.00
29/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
29/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
29/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
29/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	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
29/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	AL37 On 01-August-13			Index Future	417.10	420.1710	417.1020	420.1710	75.00
29/05/2013	AL37 On 07-November-13			Index Future	422.99	426.1020	422.9890	426.1020	0.00
29/05/2013	AL7T On 01-August-13			Index Future	500.58	505.0720	500.5820	505.0720	1.00
29/05/2013	AL7T On 07-November-13			Index Future	507.65	512.2010	507.6480	512.2010	0.00
29/05/2013	ALBI On 01-August-13			Index Future	446.01	449.9540	446.0050	449.9540	736.00
29/05/2013	ALBI On 07-November-13			Index Future	452.30	456.3050	452.3000	456.3050	85.00
29/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	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
29/05/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/05/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2013	EL28 On	01-August-13			Bond Future	116.21	116.3955	116.2099	116.3955	0.00
29/05/2013	EL28 On	01-August-13	115.01	Call	Bond Future	1200	1	1	1	0.00
29/05/2013	EL28 On	01-August-13	115.00	Call	Bond Future	1210	1	1	1	0.00
29/05/2013	EL28 On	01-August-13	114.99	Call	Bond Future	1220	1	1	1	0.00
29/05/2013	EL28 On	01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
29/05/2013	EL28 On	01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
29/05/2013	EL28 On	01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
29/05/2013	ES33 On	01-August-13			Bond Future	8.88	91.2379	90.0959	91.2379	292.00
29/05/2013	ES33 On	01-August-13	9.00	Call	Bond Future	1004	2	1	2	0.00
29/05/2013	ES33 On	01-August-13	91.02	Call	Bond Future	79045	80	79	80	0.00
29/05/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
29/05/2013	ES33 On	01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
29/05/2013	ES33 On	07-November-13			Bond Future	8.98	88.7445	87.5863	88.7445	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
29/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
29/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
29/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
29/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	4002	3	4	3	0.00
29/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	4090	3	4	3	0.00
29/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	4178	3	4	3	0.00
29/05/2013	GOVI On 01-August-13			GOVI	445.44	449.3140	445.4390	449.3140	370.00
29/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	3	0	3	0.00
29/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	3	0	3	0.00
29/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	3	0	3	0.00
29/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	5610	0	1	0	0.00
29/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	5710	0	1	0	0.00
29/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	5510	0	1	0	0.00
29/05/2013	GOVI On 07-November-13			GOVI	451.73	455.6560	451.7260	455.6560	0.00
29/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	57360	10	6	10	0.00
29/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	57160	10	6	10	0.00
29/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	57260	10	6	10	0.00
29/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
29/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
29/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
29/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/05/2013	IGOV On 01-August-13			Index Future	209.94	210.4830	209.9360	210.4830	1,045.00
29/05/2013	IGOV On 07-November-13			Index Future	212.93	213.4820	212.9270	213.4820	7.00
29/05/2013	ILBI On 01-August-13			Index Future	570.62	571.1710	570.6210	571.1710	186.00
29/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
29/05/2013	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
29/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.12	94.8800	94.8800	94.8800	750.00
29/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.10	94.9200	94.9000	94.9200	0.00
29/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.07	94.9700	94.9300	94.9700	0.00
29/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.04	95.0000	94.9600	95.0000	2,200.00
29/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.02	95.0300	94.9800	95.0300	1,000.00
29/05/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.02	95.0400	94.9800	95.0400	0.00
29/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.02	95.0400	94.9800	95.0400	1,500.00
29/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.05	95.0100	94.9500	95.0100	0.00
29/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.16	94.9200	94.8400	94.9200	1,000.00
29/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.28	94.8000	94.7200	94.8000	0.00
29/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.42	94.6700	94.5800	94.6700	0.00
29/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.58	94.5300	94.4200	94.5300	0.00
29/05/2013	R023 On 01-August-13			Bond Future	6.90	110.2395	109.2147	110.2395	9,415.00
29/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	2745	4	3	4	0.00
29/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	2884	4	3	4	0.00
29/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	2814	4	3	4	0.00
29/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R023 On 07-November-13			Bond Future	6.97	107.8798	106.8405	107.8798	0.00
29/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
29/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
29/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
29/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	3329	2	3	2	0.00
29/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	3256	2	3	2	0.00
29/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	3402	2	3	2	0.00
29/05/2013	R157 On 01-August-13			Bond Future	5.34	121.5249	121.3464	121.5249	7,776.00
29/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	91891	92	92	92	0.00
29/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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29/05/2013	R157 On	07-November-13				Bond Future	5.35	116.4339	116.2528	116.4339	0.00
29/05/2013	R157 On	07-November-13	5.59	Call		Bond Future	710	1	1	1	0.00
29/05/2013	R157 On	07-November-13	5.61	Call		Bond Future	735	1	1	1	0.00
29/05/2013	R157 On	07-November-13	5.60	Call		Bond Future	722	1	1	1	0.00
29/05/2013	R157 On	07-November-13	5.60	Put		Bond Future	242	0	0	0	0.00
29/05/2013	R157 On	07-November-13	5.61	Put		Bond Future	237	0	0	0	0.00
29/05/2013	R157 On	07-November-13	5.59	Put		Bond Future	249	0	0	0	0.00
29/05/2013	R157 On	06-February-14				Bond Future	5.34	118.0015	117.8178	118.0015	0.00
29/05/2013	R157 On	06-February-14	5.66	Call		Bond Future	816	1	1	1	0.00
29/05/2013	R157 On	06-February-14	5.64	Call		Bond Future	795	1	1	1	0.00
29/05/2013	R157 On	06-February-14	5.65	Call		Bond Future	805	1	1	1	0.00
29/05/2013	R157 On	06-February-14	5.65	Put		Bond Future	298	0	0	0	0.00
29/05/2013	R157 On	06-February-14	5.64	Put		Bond Future	303	0	0	0	0.00
29/05/2013	R157 On	06-February-14	5.66	Put		Bond Future	293	0	0	0	0.00
29/05/2013	R157 On	08-May-14				Bond Future	5.31	112.7905	112.6043	112.7905	0.00
29/05/2013	R157 On	08-May-14	5.21	Call		Bond Future	445	1	0	1	0.00
29/05/2013	R157 On	08-May-14	5.20	Call		Bond Future	438	1	0	1	0.00
29/05/2013	R157 On	08-May-14	5.19	Call		Bond Future	432	1	0	1	0.00
29/05/2013	R157 On	08-May-14	5.19	Put		Bond Future	596	0	1	0	0.00
29/05/2013	R157 On	08-May-14	5.20	Put		Bond Future	588	0	1	0	0.00
29/05/2013	R157 On	08-May-14	5.21	Put		Bond Future	580	0	1	0	0.00
29/05/2013	R186 On	01-August-13				Bond Future	7.36	129.1364	127.7763	129.1364	55,248.00
29/05/2013	R186 On	01-August-13	7.25	Call		Bond Future	1912	3	2	3	4,315.00
29/05/2013	R186 On	01-August-13	128.26	Call		Bond Future	118504	120	119	120	0.00
29/05/2013	R186 On	01-August-13	7.00	Call		Bond Future	1027	1	1	1	0.00
29/05/2013	R186 On	01-August-13	7.20	Call		Bond Future	1705	2	2	2	6,800.00
29/05/2013	R186 On	01-August-13	6.50	Call		Bond Future	193	0	0	0	500.00
29/05/2013	R186 On	01-August-13	6.75	Call		Bond Future	481	1	0	1	1,000.00
29/05/2013	R186 On	01-August-13	6.80	Call		Bond Future	567	1	1	1	0.00
29/05/2013	R186 On	01-August-13	6.80	Put		Bond Future	6258	5	6	5	100.00
29/05/2013	R186 On	01-August-13	6.75	Put		Bond Future	6701	6	7	6	0.00
29/05/2013	R186 On	01-August-13	6.50	Put		Bond Future	9101	8	9	8	0.00
29/05/2013	R186 On	01-August-13	7.20	Put		Bond Future	3268	3	3	3	2,957.00
29/05/2013	R186 On	01-August-13	7.00	Put		Bond Future	4631	4	5	4	4,100.00

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29/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	2972	2	3	2	0.00
29/05/2013	R186 On 07-November-13			Bond Future	7.43	130.9592	129.5799	130.9592	540.00
29/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	8301	9	8	9	0.00
29/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	12503	14	13	14	0.00
29/05/2013	R186 On 07-November-13	6.75	Call	Bond Future	1456	2	1	2	1,000.00
29/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	8165	9	8	9	0.00
29/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	8233	9	8	9	0.00
29/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	914	1	1	1	5,290.00
29/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	10380	9	10	9	0.00
29/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	1480	1	1	1	0.00
29/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	1502	1	2	1	0.00
29/05/2013	R186 On 07-November-13	6.75	Put	Bond Future	8275	7	8	7	0.00
29/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	526	0	1	0	1,030.00
29/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	1458	1	1	1	0.00
29/05/2013	R186 On 06-February-14			Bond Future	7.49	127.4319	126.0337	127.4319	0.00
29/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	6411	7	6	7	0.00
29/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	6357	7	6	7	0.00
29/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	6304	7	6	7	0.00
29/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	3977	3	4	3	0.00
29/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	3938	3	4	3	0.00
29/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	3899	3	4	3	0.00
29/05/2013	R186 On 08-May-14			Bond Future	7.56	129.1578	127.7407	129.1578	0.00
29/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	3921	4	4	4	0.00
29/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	3848	4	4	4	0.00
29/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	3884	4	4	4	0.00
29/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	8269	7	8	7	0.00
29/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	8331	7	8	7	0.00
29/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	8208	7	8	7	0.00
29/05/2013	R197 On 01-August-13			Bond Future	296.05	297.0923	296.0544	297.0923	2,633.00
29/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	1064	2	1	2	0.00
29/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	1054	2	1	2	0.00
29/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	1044	2	1	2	0.00
29/05/2013	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
29/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R201 On 01-August-13			Bond Future	5.19	105.8518	105.7514	105.8518	0.00
29/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68506	69	69	69	0.00
29/05/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R201 On 07-November-13			Bond Future	5.16	107.3459	107.2441	107.3459	0.00
29/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	76	0	0	0	0.00
29/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	79	0	0	0	0.00
29/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	81	0	0	0	0.00
29/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	468	0	0	0	0.00
29/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	476	0	0	0	0.00
29/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	485	0	0	0	0.00
29/05/2013	R201 On 06-February-14			Bond Future	5.08	104.3825	104.2790	104.3825	0.00
29/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	340	0	0	0	0.00
29/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	335	0	0	0	0.00
29/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	329	0	0	0	0.00
29/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	194	0	0	0	0.00
29/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	191	0	0	0	0.00
29/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	187	0	0	0	0.00
29/05/2013	R201 On 08-May-14			Bond Future	4.92	105.7962	105.6913	105.7962	0.00
29/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	180	0	0	0	0.00
29/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	175	0	0	0	0.00
29/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	177	0	0	0	0.00
29/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	281	0	0	0	0.00
29/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	284	0	0	0	0.00
29/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	278	0	0	0	0.00
29/05/2013	R202 On 01-August-13			Bond Future	224.92	224.7264	224.9218	224.7264	44,020.00
29/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	1932	2	2	2	0.00
29/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	1912	2	2	2	0.00
29/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	1922	2	2	2	0.00
29/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R202 On 01-August-13	222.99	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
29/05/2013	R203 On 01-August-13			Bond Future	5.95	112.0944	111.5019	112.0944	9,035.00
29/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	98289	99	98	99	0.00
29/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R203 On 07-November-13			Bond Future	6.00	109.5173	108.9164	109.5173	0.00
29/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	547	1	1	1	15.00
29/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	968	1	1	1	0.00
29/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	986	1	1	1	0.00
29/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	1004	1	1	1	0.00
29/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	106687	107	107	107	0.00
29/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	977	1	1	1	0.00
29/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	994	1	1	1	0.00
29/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	1011	1	1	1	0.00
29/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	1588	1	2	1	0.00
29/05/2013	R203 On 06-February-14			Bond Future	6.05	110.9916	110.3824	110.9916	0.00
29/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	1434	2	1	2	0.00
29/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	1077	1	1	1	16.00
29/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	1397	2	1	2	0.00
29/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	1415	2	1	2	0.00
29/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	1090	1	1	1	0.00
29/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	1105	1	1	1	0.00
29/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	1416	1	1	1	0.00
29/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	1076	1	1	1	0.00
29/05/2013	R203 On 08-May-14			Bond Future	6.10	108.3337	107.7162	108.3337	0.00
29/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	893	1	1	1	0.00
29/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	869	1	1	1	0.00
29/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	881	1	1	1	0.00
29/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	1974	2	2	2	0.00
29/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	1994	2	2	2	0.00
29/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	1955	2	2	2	0.00
29/05/2013	R204 On 01-August-13			Bond Future	6.17	110.1368	109.2767	110.1368	13,573.00
29/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	100393	101	100	101	0.00
29/05/2013	R204 On 01-August-13	110.75	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
29/05/2013	R204 On 07-November-13			Bond Future	6.22	111.6914	110.8191	111.6914	0.00
29/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	1558	2	2	2	0.00
29/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	1583	2	2	2	0.00
29/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	3771	5	4	5	0.00
29/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	1607	2	2	2	0.00
29/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	1206	1	1	1	0.00
29/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	320	0	0	0	1,270.00
29/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	1226	1	1	1	0.00
29/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	1247	1	1	1	0.00
29/05/2013	R204 On 06-February-14			Bond Future	6.27	109.1643	108.2800	109.1643	0.00
29/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	2087	3	2	3	0.00
29/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	2111	3	2	3	0.00
29/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	2062	3	2	3	0.00
29/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	1545	1	2	1	0.00
29/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	1508	1	2	1	0.00
29/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	1527	1	2	1	0.00
29/05/2013	R204 On 08-May-14			Bond Future	6.32	110.6428	109.7465	110.6428	0.00
29/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1447	2	1	2	0.00
29/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	1465	2	1	2	0.00
29/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1429	2	1	2	0.00
29/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	2596	2	3	2	0.00
29/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	2549	2	3	2	0.00
29/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	2572	2	3	2	0.00
29/05/2013	R206 On 01-August-13			Bond Future	5.17	101.4626	101.4227	101.4626	0.00
29/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30425	30	30	30	0.00
29/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R206 On 07-November-13			Bond Future	4.97	102.8948	102.8543	102.8948	0.00
29/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	11	0	0	0	0.00
29/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	11	0	0	0	0.00
29/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	11	0	0	0	0.00
29/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	129	0	0	0	0.00
29/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	130	0	0	0	0.00
29/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	132	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
29/05/2013	R207 On 01-August-13			Bond Future	6.47	105.4601	104.4994	105.4601	7,651.00
29/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	96928	98	97	98	0.00
29/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R207 On 07-November-13			Bond Future	6.53	106.9487	105.9743	106.9487	0.00
29/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	2163	3	2	3	0.00
29/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	2223	3	2	3	0.00
29/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	2193	3	2	3	0.00
29/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	1313	1	1	1	0.00
29/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	1293	1	1	1	0.00
29/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	1334	1	1	1	0.00
29/05/2013	R207 On 06-February-14			Bond Future	6.58	104.7490	103.7613	104.7490	0.00
29/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	2351	3	2	3	0.00
29/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	2299	3	2	3	0.00
29/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	2325	3	2	3	0.00
29/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	1996	1	2	1	0.00
29/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	2019	2	2	2	0.00
29/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	1973	1	2	1	0.00
29/05/2013	R207 On 08-May-14			Bond Future	6.65	106.1677	105.1666	106.1677	0.00
29/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	1527	2	2	2	0.00
29/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	1491	2	1	2	0.00
29/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	1509	2	2	2	0.00
29/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	3652	3	4	3	0.00
29/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	3682	3	4	3	0.00
29/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	3621	3	4	3	0.00
29/05/2013	R208 On 01-August-13			Bond Future	6.57	104.3482	103.4290	104.3482	9,943.00
29/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	94385	95	94	95	0.00
29/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R208 On 07-November-13			Bond Future	6.63	102.4252	101.4930	102.4252	0.00
29/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	2490	3	2	3	0.00
29/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	2523	3	3	3	0.00
29/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	5344	6	5	6	0.00
29/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	2557	3	3	3	0.00
29/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	1507	1	2	1	0.00
29/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	444	0	0	0	1,520.00

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29/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	1531	1	2	1	0.00
29/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	1555	1	2	1	0.00
29/05/2013	R208 On 06-February-14			Bond Future	6.68	103.8041	102.8591	103.8041	0.00
29/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	2707	3	3	3	0.00
29/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	2737	3	3	3	0.00
29/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	2677	3	3	3	0.00
29/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	2347	2	2	2	0.00
29/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	2296	2	2	2	0.00
29/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	2321	2	2	2	0.00
29/05/2013	R208 On 08-May-14			Bond Future	6.74	101.8134	100.8556	101.8134	0.00
29/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	1824	2	2	2	0.00
29/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	1803	2	2	2	0.00
29/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	1844	2	2	2	0.00
29/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	4198	4	4	4	0.00
29/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	4269	4	4	4	0.00
29/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	4234	4	4	4	0.00
29/05/2013	R209 On 01-August-13			Bond Future	8.29	82.5597	81.4842	82.5597	9,942.00
29/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	71535	73	72	73	0.00
29/05/2013	R209 On 01-August-13	8.00	Call	Bond Future	1081	2	1	2	0.00
29/05/2013	R209 On 01-August-13	8.00	Put	Bond Future	3595	3	4	3	2,000.00
29/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R209 On 07-November-13			Bond Future	8.36	80.5807	79.4900	80.5807	0.00
29/05/2013	R209 On 07-November-13	8.65	Call	Bond Future	4818	5	5	5	0.00
29/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	5507	6	6	6	0.00
29/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	5557	6	6	6	0.00
29/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	5608	6	6	6	0.00
29/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	9406	10	9	10	0.00
29/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	716	1	1	1	980.00
29/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	2006	2	2	2	0.00
29/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	2033	2	2	2	0.00
29/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	2060	2	2	2	0.00
29/05/2013	R209 On 07-November-13	8.65	Put	Bond Future	2478	2	2	2	4,700.00
29/05/2013	R209 On 06-February-14			Bond Future	8.43	81.6656	80.5600	81.6656	0.00
29/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	5156	6	5	6	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
29/05/2013	R209 On	06-February-14	8.55	Call	Bond Future	5113	6	5	6	0.00
29/05/2013	R209 On	06-February-14	8.54	Call	Bond Future	5071	6	5	6	0.00
29/05/2013	R209 On	06-February-14	8.54	Put	Bond Future	4196	4	4	4	0.00
29/05/2013	R209 On	06-February-14	8.55	Put	Bond Future	4158	4	4	4	0.00
29/05/2013	R209 On	06-February-14	8.56	Put	Bond Future	4120	4	4	4	0.00
29/05/2013	R209 On	08-May-14			Bond Future	8.50	79.6266	78.5061	79.6266	0.00
29/05/2013	R209 On	08-May-14	7.86	Call	Bond Future	3138	4	3	4	0.00
29/05/2013	R209 On	08-May-14	7.84	Call	Bond Future	3080	3	3	3	0.00
29/05/2013	R209 On	08-May-14	7.85	Call	Bond Future	3109	4	3	4	0.00
29/05/2013	R209 On	08-May-14	7.85	Put	Bond Future	8724	8	9	8	0.00
29/05/2013	R209 On	08-May-14	7.84	Put	Bond Future	8786	8	9	8	0.00
29/05/2013	R209 On	08-May-14	7.86	Put	Bond Future	8663	8	9	8	0.00
29/05/2013	R210 On	01-August-13			Bond Future	173.04	174.0880	173.0380	174.0880	1,237.00
29/05/2013	R210 On	01-August-13	172.99	Call	Bond Future	48	1	0	1	0.00
29/05/2013	R210 On	01-August-13	173.01	Call	Bond Future	28	1	0	1	0.00
29/05/2013	R210 On	01-August-13	173.00	Call	Bond Future	38	1	0	1	0.00
29/05/2013	R210 On	01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R210 On	01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R210 On	01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R211 On	01-August-13			Bond Future	130.67	130.5813	130.6722	130.5813	522.00
29/05/2013	R211 On	01-August-13	129.99	Call	Bond Future	682	1	1	1	0.00
29/05/2013	R211 On	01-August-13	130.00	Call	Bond Future	672	1	1	1	0.00
29/05/2013	R211 On	01-August-13	130.01	Call	Bond Future	662	1	1	1	0.00
29/05/2013	R211 On	01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R211 On	01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R211 On	01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R212 On	01-August-13			Bond Future	138.64	138.7436	138.6354	138.7436	21,791.00
29/05/2013	R212 On	01-August-13	137.99	Call	Bond Future	645	1	1	1	0.00
29/05/2013	R212 On	01-August-13	138.01	Call	Bond Future	625	1	1	1	0.00
29/05/2013	R212 On	01-August-13	138.00	Call	Bond Future	635	1	1	1	0.00
29/05/2013	R212 On	01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R212 On	01-August-13	138.01	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
29/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R213 On 01-August-13			Bond Future	8.02	94.6001	93.5015	94.6001	6,831.00
29/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	82887	84	83	84	0.00
29/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R213 On 07-November-13			Bond Future	8.10	92.3986	91.2845	92.3986	0.00
29/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	6002	7	6	7	0.00
29/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	6056	7	6	7	0.00
29/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	6110	7	6	7	0.00
29/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	1870	2	2	2	0.00
29/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	1896	2	2	2	0.00
29/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	1922	2	2	2	0.00
29/05/2013	R213 On 06-February-14			Bond Future	8.17	93.6425	92.5132	93.6425	0.00
29/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	5308	6	5	6	0.00
29/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	5264	6	5	6	0.00
29/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	5219	6	5	6	0.00
29/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	4207	4	4	4	0.00
29/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	4169	4	4	4	0.00
29/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	4131	4	4	4	0.00
29/05/2013	R213 On 08-May-14			Bond Future	8.24	91.3722	90.2276	91.3722	0.00
29/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	3402	4	3	4	0.00
29/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	3341	4	3	4	0.00
29/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	3372	4	3	4	0.00
29/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	8447	8	8	8	0.00
29/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	8506	8	9	8	0.00
29/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	8388	8	8	8	0.00
29/05/2013	R214 On 01-August-13			Bond Future	8.44	83.4317	82.1772	83.4317	840.00
29/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	71729	73	72	73	0.00
29/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
29/05/2013	R214 On 07-November-13			Bond Future	8.52	81.3252	80.0530	81.3252	0.00
29/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	1436	2	1	2	0.00
29/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	1483	2	1	2	0.00
29/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	1460	2	1	2	0.00
29/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	8100	7	8	7	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
29/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	8024	7	8	7	0.00
29/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	8176	7	8	7	0.00
29/05/2013	R248 On 01-August-13			Bond Future	8.52	108.0455	106.3123	108.0455	603.00
29/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
29/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
29/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
29/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	7993	6	8	6	0.00
29/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	8123	6	8	6	0.00
29/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	8252	7	8	7	0.00
29/05/2013	R248 On 07-November-13			Bond Future	8.60	105.1497	103.3919	105.1497	0.00
29/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
29/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
29/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
29/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	8871	7	9	7	0.00
29/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	9000	7	9	7	0.00
29/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	9129	7	9	7	0.00