



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 14/06/2013 To: 14/06/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	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
14/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	2025 On 01-August-13			Bond Future	112.70	110.9227	112.7010	110.9227	0.00
14/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
14/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
14/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
14/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	5309	7	5	7	0.00
14/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	5299	7	5	7	0.00
14/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	5289	7	5	7	0.00
14/06/2013	2038 On 01-August-13			Bond Future	106.87	106.8371	106.8707	106.8371	0.00
14/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
14/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
14/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
14/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	8129	8	8	8	0.00
14/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	8139	8	8	8	0.00
14/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	8119	8	8	8	0.00
14/06/2013	2050 On 01-August-13			Bond Future	110.46	106.7071	110.4635	106.7071	122.00
14/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
14/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
14/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
14/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	8546	12	9	12	0.00
14/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	8536	12	9	12	0.00
14/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	8526	12	9	12	0.00
14/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	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
14/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	AL37 On 01-August-13			Index Future	403.22	402.2870	403.2150	402.2870	56.00
14/06/2013	AL37 On 07-November-13			Index Future	408.91	407.9640	408.9050	407.9640	0.00
14/06/2013	AL7T On 01-August-13			Index Future	480.32	477.8090	480.3220	477.8090	1.00
14/06/2013	AL7T On 07-November-13			Index Future	487.10	484.5520	487.1000	484.5520	0.00
14/06/2013	ALBI On 01-August-13			Index Future	432.02	429.2660	432.0170	429.2660	741.00
14/06/2013	ALBI On 07-November-13			Index Future	438.11	435.3240	438.1130	435.3240	85.00
14/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	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
14/06/2013	C207	On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C208	On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C209	On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/06/2013	C210	On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C211	On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C212	On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C213	On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	C214	On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	CES1	On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	CS23	On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	CS26	On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	CS33	On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2013	EL28	On	01-August-13			Bond Future	111.26	109.3222	111.2569	109.3222	0.00
14/06/2013	EL28	On	01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
14/06/2013	EL28	On	01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
14/06/2013	EL28	On	01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
14/06/2013	EL28	On	01-August-13	115.00	Put	Bond Future	3743	6	4	6	0.00
14/06/2013	EL28	On	01-August-13	115.01	Put	Bond Future	3753	6	4	6	0.00
14/06/2013	EL28	On	01-August-13	114.99	Put	Bond Future	3733	6	4	6	0.00
14/06/2013	ES33	On	01-August-13			Bond Future	9.24	86.1186	87.1276	86.1186	292.00
14/06/2013	ES33	On	01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
14/06/2013	ES33	On	01-August-13	91.02	Call	Bond Future	76076	75	76	75	0.00
14/06/2013	ES33	On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
14/06/2013	ES33	On	01-August-13	9.00	Put	Bond Future	1965	3	2	3	0.00
14/06/2013	ES33	On	07-November-13			Bond Future	9.36	83.5525	84.5758	83.5525	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
14/06/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
14/06/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
14/06/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
14/06/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7012	8	7	8	0.00
14/06/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7100	8	7	8	0.00
14/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7188	8	7	8	0.00
14/06/2013	GOVI On 01-August-13			GOVI	431.35	428.6820	431.3510	428.6820	387.00
14/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
14/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
14/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
14/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	146490	17	15	17	0.00
14/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	146590	17	15	17	0.00
14/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	146390	17	15	17	0.00
14/06/2013	GOVI On 07-November-13			GOVI	437.44	434.7320	437.4380	434.7320	0.00
14/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
14/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
14/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
14/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	85720	11	9	11	0.00
14/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	85620	11	9	11	0.00
14/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	85520	11	9	11	0.00
14/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/06/2013	IGOV On 01-August-13			Index Future	199.20	196.4680	199.1960	196.4680	1,051.00
14/06/2013	IGOV On 07-November-13			Index Future	202.03	199.2670	202.0330	199.2670	7.00
14/06/2013	ILBI On 01-August-13			Index Future	529.85	529.8450	529.8450	529.8450	186.00
14/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/06/2013	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
14/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/06/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	750.00
14/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.19	94.8000	94.8100	94.8000	0.00
14/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.24	94.7300	94.7600	94.7300	0.00
14/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.26	94.7000	94.7400	94.7000	700.00
14/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.33	94.5800	94.6700	94.5800	0.00
14/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.43	94.4500	94.5700	94.4500	0.00
14/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.58	94.2900	94.4200	94.2900	1,500.00
14/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.90	93.9400	94.1000	93.9400	400.00
14/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.15	93.6400	93.8500	93.6400	1,000.00
14/06/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.43	93.3600	93.5700	93.3600	0.00
14/06/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.69	93.0700	93.3100	93.0700	0.00
14/06/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.97	92.7600	93.0300	92.7600	250.00
14/06/2013	R023 On 01-August-13			Bond Future	7.54	104.0738	104.7355	104.0738	9,547.00
14/06/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R023 On 01-August-13	7.30	Put	Bond Future	1665	2	2	2	0.00
14/06/2013	R023 On 01-August-13	7.31	Put	Bond Future	1596	2	2	2	0.00
14/06/2013	R023 On 01-August-13	7.29	Put	Bond Future	1734	2	2	2	0.00
14/06/2013	R023 On 07-November-13			Bond Future	7.64	101.6268	102.2977	101.6268	0.00
14/06/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R023 On 07-November-13	6.50	Put	Bond Future	7872	9	8	9	0.00
14/06/2013	R023 On 07-November-13	6.51	Put	Bond Future	7799	8	8	8	0.00
14/06/2013	R023 On 07-November-13	6.49	Put	Bond Future	7944	9	8	9	0.00
14/06/2013	R157 On 01-August-13			Bond Future	6.13	119.4276	119.6469	119.4276	19,475.00
14/06/2013	R157 On 01-August-13	116.11	Call	Bond Future	90191	90	90	90	0.00
14/06/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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14/06/2013	R157 On 07-November-13			Bond Future	6.27	114.3066	114.5290	114.3066	0.00
14/06/2013	R157 On 07-November-13	5.59	Call	Bond Future	237	0	0	0	0.00
14/06/2013	R157 On 07-November-13	5.61	Call	Bond Future	247	0	0	0	0.00
14/06/2013	R157 On 07-November-13	5.60	Call	Bond Future	242	0	0	0	0.00
14/06/2013	R157 On 07-November-13	5.60	Put	Bond Future	1486	2	1	2	0.00
14/06/2013	R157 On 07-November-13	5.61	Put	Bond Future	1472	2	1	2	0.00
14/06/2013	R157 On 07-November-13	5.59	Put	Bond Future	1500	2	2	2	0.00
14/06/2013	R157 On 06-February-14			Bond Future	6.42	115.8440	116.0693	115.8440	0.00
14/06/2013	R157 On 06-February-14	5.66	Call	Bond Future	331	0	0	0	0.00
14/06/2013	R157 On 06-February-14	5.64	Call	Bond Future	323	0	0	0	0.00
14/06/2013	R157 On 06-February-14	5.65	Call	Bond Future	327	0	0	0	0.00
14/06/2013	R157 On 06-February-14	5.65	Put	Bond Future	1568	2	2	2	0.00
14/06/2013	R157 On 06-February-14	5.64	Put	Bond Future	1580	2	2	2	0.00
14/06/2013	R157 On 06-February-14	5.66	Put	Bond Future	1556	2	2	2	0.00
14/06/2013	R157 On 08-May-14			Bond Future	6.61	110.6036	110.8319	110.6036	0.00
14/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	210	0	0	0	0.00
14/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	207	0	0	0	0.00
14/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	205	0	0	0	0.00
14/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2141	2	2	2	0.00
14/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2129	2	2	2	0.00
14/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2118	2	2	2	0.00
14/06/2013	R186 On 01-August-13			Bond Future	7.80	122.2163	123.4670	122.2163	61,483.00
14/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	497	0	0	0	6,800.00
14/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	579	0	1	0	5,315.00
14/06/2013	R186 On 01-August-13	7.80	Call	Bond Future	2325	0	2	0	0.00
14/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	3371	3	3	3	0.00
14/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	254	0	0	0	0.00
14/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	10714	10	11	10	0.00
14/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	114195	113	114	113	0.00
14/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	1174	1	1	1	6,800.00
14/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	97	0	0	0	1,000.00
14/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	119	0	0	0	0.00
14/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	32	0	0	0	500.00
14/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	9111	8	9	8	0.00

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14/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	155	0	0	0	6,800.00
14/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	13249	14	13	14	0.00
14/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	10119	11	10	11	100.00
14/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	10626	12	11	12	0.00
14/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	4067	5	4	5	0.00
14/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
14/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	77	0	0	0	0.00
14/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	8168	9	8	9	4,100.00
14/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	1509	2	2	2	0.00
14/06/2013	R186 On 01-August-13	7.80	Put	Bond Future	2334	0	2	0	20.00
14/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	5948	7	6	7	0.00
14/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	6369	7	6	7	2,957.00
14/06/2013	R186 On 07-November-13			Bond Future	7.89	123.9410	125.2093	123.9410	540.00
14/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	5597	5	6	5	0.00
14/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	9087	8	9	8	0.00
14/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	10734	10	11	10	0.00
14/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	567	0	1	0	5,290.00
14/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	887	1	1	1	1,000.00
14/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	4787	4	5	4	1,000.00
14/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	5544	5	6	5	0.00
14/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	5492	5	5	5	0.00
14/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	3200	4	3	4	0.00
14/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	3162	4	3	4	0.00
14/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	3764	4	4	4	0.00
14/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	12077	13	12	13	0.00
14/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	14403	16	14	16	0.00
14/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1046	1	1	1	1,000.00
14/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	1481	2	1	2	1,030.00
14/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	3125	4	3	4	0.00
14/06/2013	R186 On 06-February-14			Bond Future	7.97	120.3174	121.6027	120.3174	0.00
14/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	4315	4	4	4	0.00
14/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	4354	4	4	4	0.00
14/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	4275	4	4	4	0.00
14/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	6379	7	6	7	0.00



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14/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	6273	7	6	7	0.00
14/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	6326	7	6	7	0.00
14/06/2013	R186 On 08-May-14			Bond Future	8.05	121.9468	123.2495	121.9468	0.00
14/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	2741	2	3	2	0.00
14/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	2716	2	3	2	0.00
14/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	2767	2	3	2	0.00
14/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	11546	12	12	12	0.00
14/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	11690	13	12	13	0.00
14/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	11618	13	12	13	0.00
14/06/2013	R197 On 01-August-13			Bond Future	284.90	283.1344	284.8983	283.1344	2,546.00
14/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	10102	12	10	12	0.00
14/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	10112	12	10	12	0.00
14/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	10092	12	10	12	0.00
14/06/2013	R201 On 01-August-13			Bond Future	5.76	104.8559	104.9900	104.8559	0.00
14/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67744	68	68	68	0.00
14/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
14/06/2013	R201 On 07-November-13			Bond Future	5.87	106.3356	106.4716	106.3356	0.00
14/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	47	0	0	0	0.00
14/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	49	0	0	0	0.00
14/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	48	0	0	0	0.00
14/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1218	1	1	1	0.00
14/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1209	1	1	1	0.00
14/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1228	1	1	1	0.00
14/06/2013	R201 On 06-February-14			Bond Future	6.01	103.3571	103.4948	103.3571	0.00
14/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	161	0	0	0	0.00
14/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	157	0	0	0	0.00
14/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	159	0	0	0	0.00
14/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	799	1	1	1	0.00
14/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	806	1	1	1	0.00
14/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	793	1	1	1	0.00

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14/06/2013	R201 On 08-May-14			Bond Future	6.24	104.7568	104.8964	104.7568	0.00
14/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	93	0	0	0	0.00
14/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	92	0	0	0	0.00
14/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	91	0	0	0	0.00
14/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	996	1	1	1	0.00
14/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	991	1	1	1	0.00
14/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	986	1	1	1	0.00
14/06/2013	R202 On 01-August-13			Bond Future	209.15	204.3501	209.1509	204.3501	44,020.00
14/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	13859	19	14	19	0.00
14/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	13849	19	14	19	0.00
14/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	13839	19	14	19	0.00
14/06/2013	R203 On 01-August-13			Bond Future	6.82	108.0912	108.2654	108.0912	4,182.00
14/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	95052	95	95	95	0.00
14/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
14/06/2013	R203 On 07-November-13			Bond Future	6.95	105.4571	105.6338	105.4571	0.00
14/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	170	0	0	0	15.00
14/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	298	0	0	0	0.00
14/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	304	0	0	0	0.00
14/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	103404	103	103	103	0.00
14/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	310	0	0	0	0.00
14/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	3565	4	4	4	0.00
14/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
14/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	3594	4	4	4	0.00
14/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	3624	4	4	4	0.00
14/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	4493	5	4	5	0.00
14/06/2013	R203 On 06-February-14			Bond Future	7.07	106.8753	107.0543	106.8753	0.00
14/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	587	1	1	1	0.00
14/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	441	0	0	0	16.00
14/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	579	1	1	1	0.00
14/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	571	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
14/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	3608	4	4	4	0.00
14/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	3582	4	4	4	0.00
14/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	4108	4	4	4	0.00
14/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	3557	4	4	4	0.00
14/06/2013	R203 On 08-May-14			Bond Future	7.21	104.1614	104.3428	104.1614	0.00
14/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	466	0	0	0	0.00
14/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	455	0	0	0	0.00
14/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	460	0	0	0	0.00
14/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	4927	5	5	5	0.00
14/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	4953	5	5	5	0.00
14/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	4901	5	5	5	0.00
14/06/2013	R204 On 01-August-13			Bond Future	7.00	105.1486	105.3867	105.1486	25,172.00
14/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	96503	96	97	96	0.00
14/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
14/06/2013	R204 On 07-November-13			Bond Future	7.11	106.6324	106.8739	106.6324	0.00
14/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	555	1	1	1	0.00
14/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	565	1	1	1	0.00
14/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	575	1	1	1	0.00
14/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	1590	1	2	1	0.00
14/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	2085	2	2	2	1,270.00
14/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	4119	4	4	4	0.00
14/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	4154	4	4	4	0.00
14/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	4189	4	4	4	0.00
14/06/2013	R204 On 06-February-14			Bond Future	7.22	104.0357	104.2804	104.0357	0.00
14/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	960	1	1	1	0.00
14/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	949	1	1	1	0.00
14/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	972	1	1	1	0.00
14/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	4369	5	4	5	0.00
14/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	4432	5	4	5	0.00
14/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	4400	5	4	5	0.00
14/06/2013	R204 On 08-May-14			Bond Future	7.33	105.4445	105.6926	105.4445	0.00
14/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	851	1	1	1	0.00
14/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	842	1	1	1	0.00
14/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	859	1	1	1	0.00

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14/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	5998	6	6	6	0.00
14/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	6063	6	6	6	0.00
14/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	6030	6	6	6	0.00
14/06/2013	R206 On 01-August-13			Bond Future	5.60	101.1790	101.2338	101.1790	0.00
14/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30236	30	30	30	0.00
14/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
14/06/2013	R206 On 07-November-13			Bond Future	6.04	102.6068	102.6624	102.6068	0.00
14/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	13	0	0	0	0.00
14/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	13	0	0	0	0.00
14/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	14	0	0	0	0.00
14/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	323	0	0	0	0.00
14/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	325	0	0	0	0.00
14/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	326	0	0	0	0.00
14/06/2013	R207 On 01-August-13			Bond Future	7.22	100.2652	100.5833	100.2652	23,757.00
14/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	93012	93	93	93	0.00
14/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
14/06/2013	R207 On 07-November-13			Bond Future	7.32	101.6801	102.0027	101.6801	0.00
14/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	841	1	1	1	0.00
14/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	854	1	1	1	0.00
14/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	868	1	1	1	0.00
14/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	3909	4	4	4	0.00
14/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	3946	4	4	4	0.00
14/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	3983	4	4	4	0.00
14/06/2013	R207 On 06-February-14			Bond Future	7.42	99.4081	99.7348	99.4081	0.00
14/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	1080	1	1	1	0.00
14/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	1067	1	1	1	0.00
14/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	1054	1	1	1	0.00
14/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	4800	5	5	5	0.00
14/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	4764	5	5	5	0.00
14/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	4728	5	5	5	0.00
14/06/2013	R207 On 08-May-14			Bond Future	7.53	100.7543	101.0855	100.7543	0.00
14/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	863	1	1	1	0.00
14/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	853	1	1	1	0.00

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14/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	844	1	1	1	0.00
14/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	7116	7	7	7	0.00
14/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	7077	7	7	7	0.00
14/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	7038	7	7	7	0.00
14/06/2013	R208 On 01-August-13			Bond Future	7.30	98.6762	99.1441	98.6762	19,369.00
14/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	90100	90	90	90	0.00
14/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
14/06/2013	R208 On 07-November-13			Bond Future	7.40	96.6728	97.1473	96.6728	0.00
14/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	1071	1	1	1	0.00
14/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	1087	1	1	1	0.00
14/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	1104	1	1	1	0.00
14/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	2677	2	3	2	0.00
14/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	2123	2	2	2	1,520.00
14/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	4400	5	4	5	0.00
14/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	4441	5	4	5	0.00
14/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	4482	5	4	5	0.00
14/06/2013	R208 On 06-February-14			Bond Future	7.49	97.9729	98.4536	97.9729	0.00
14/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	1302	1	1	1	0.00
14/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	1287	1	1	1	0.00
14/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	1318	1	1	1	0.00
14/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	5283	6	5	6	0.00
14/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	5363	6	5	6	0.00
14/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	5323	6	5	6	0.00
14/06/2013	R208 On 08-May-14			Bond Future	7.58	95.9031	96.3903	95.9031	0.00
14/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	1009	1	1	1	0.00
14/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	1020	1	1	1	0.00
14/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	998	1	1	1	0.00
14/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	7929	8	8	8	0.00
14/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	7839	8	8	8	0.00
14/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	7884	8	8	8	0.00
14/06/2013	R209 On 01-August-13			Bond Future	8.60	77.8810	78.9021	77.8810	10,032.00
14/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	68953	68	69	68	0.00
14/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	505	0	1	0	0.00

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14/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	5602	6	6	6	2,000.00
14/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
14/06/2013	R209 On 07-November-13			Bond Future	8.68	75.8357	76.8711	75.8357	0.00
14/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	3686	3	4	3	0.00
14/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	4235	4	4	4	0.00
14/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	4276	4	4	4	0.00
14/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	7538	7	8	7	0.00
14/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	4316	4	4	4	0.00
14/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	3333	4	3	4	0.00
14/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	1467	2	1	2	980.00
14/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	3370	4	3	4	0.00
14/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	3407	4	3	4	0.00
14/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	3965	5	4	5	4,700.00
14/06/2013	R209 On 06-February-14			Bond Future	8.76	76.8556	77.9050	76.8556	0.00
14/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	4130	4	4	4	0.00
14/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	4061	4	4	4	0.00
14/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	4095	4	4	4	0.00
14/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	5795	6	6	6	0.00
14/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	5842	6	6	6	0.00
14/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	5749	6	6	6	0.00
14/06/2013	R209 On 08-May-14			Bond Future	8.84	74.7514	75.8150	74.7514	0.00
14/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	2658	2	3	2	0.00
14/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	2635	2	3	2	0.00
14/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	2611	2	3	2	0.00
14/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	11008	12	11	12	0.00
14/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	10941	12	11	12	0.00
14/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	10874	12	11	12	0.00
14/06/2013	R210 On 01-August-13			Bond Future	160.64	156.4039	160.6414	156.4039	1,237.00
14/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	12369	17	12	17	0.00
14/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	12359	17	12	17	0.00
14/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	12349	17	12	17	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
14/06/2013	R211 On 01-August-13			Bond Future	129.99	129.9590	129.9904	129.9590	522.00
14/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	10	0	0	0	0.00
14/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	20	0	0	0	0.00
14/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
14/06/2013	R212 On 01-August-13			Bond Future	133.15	132.3938	133.1539	132.3938	21,791.00
14/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	4856	6	5	6	0.00
14/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	4846	6	5	6	0.00
14/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	4836	6	5	6	0.00
14/06/2013	R213 On 01-August-13			Bond Future	8.42	89.0521	90.1359	89.0521	6,831.00
14/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	79521	78	80	78	0.00
14/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
14/06/2013	R213 On 07-November-13			Bond Future	8.51	86.7719	87.8711	86.7719	0.00
14/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	4092	4	4	4	0.00
14/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	4175	4	4	4	0.00
14/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	4133	4	4	4	0.00
14/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	3387	4	3	4	0.00
14/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	3349	4	3	4	0.00
14/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	3425	4	3	4	0.00
14/06/2013	R213 On 06-February-14			Bond Future	8.59	87.9389	89.0528	87.9389	0.00
14/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	3825	3	4	3	0.00
14/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	3757	3	4	3	0.00
14/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	3791	3	4	3	0.00
14/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	6156	7	6	7	0.00
14/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	6205	7	6	7	0.00
14/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	6107	7	6	7	0.00
14/06/2013	R213 On 08-May-14			Bond Future	8.67	85.5913	86.7202	85.5913	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
14/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	2577	2	3	2	0.00
14/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	2531	2	3	2	0.00
14/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	2554	2	3	2	0.00
14/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	11136	12	11	12	0.00
14/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	11203	12	11	12	0.00
14/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	11070	12	11	12	0.00
14/06/2013	R214 On 01-August-13			Bond Future	8.64	79.2894	80.4035	79.2894	840.00
14/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	69956	69	70	69	0.00
14/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
14/06/2013	R214 On 07-November-13			Bond Future	8.73	77.1241	78.2540	77.1241	0.00
14/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	1185	1	1	1	0.00
14/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	1204	1	1	1	0.00
14/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	1167	1	1	1	0.00
14/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	9705	11	10	11	0.00
14/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	9544	10	10	10	0.00
14/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	9624	11	10	11	0.00
14/06/2013	R248 On 01-August-13			Bond Future	8.77	102.1263	103.5431	102.1263	603.00
14/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	10892	12	11	12	0.00
14/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	10763	12	11	12	0.00
14/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	11021	12	11	12	0.00
14/06/2013	R248 On 07-November-13			Bond Future	8.86	99.1465	100.5833	99.1465	0.00
14/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
14/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	11679	13	12	13	0.00
14/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	11809	13	12	13	0.00
14/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	11938	13	12	13	0.00