



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 20/06/2013 To: 20/06/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	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
20/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	2025 On 01-August-13			Bond Future	108.28	112.8322	108.2759	112.8322	0.00
20/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	9734	5	10	5	0.00
20/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	9724	5	10	5	0.00
20/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	9714	5	10	5	0.00
20/06/2013	2038 On 01-August-13			Bond Future	102.12	107.0047	102.1233	107.0047	0.00
20/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	12877	8	13	8	0.00
20/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	12887	8	13	8	0.00
20/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	12867	8	13	8	0.00
20/06/2013	2050 On 01-August-13			Bond Future	102.86	110.6020	102.8599	110.6020	122.00
20/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	16150	8	16	8	0.00
20/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	16140	8	16	8	0.00
20/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	16130	8	16	8	0.00
20/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	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
20/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	AL37 On 01-August-13			Index Future	394.93	401.9630	394.9250	401.9630	56.00
20/06/2013	AL37 On 07-November-13			Index Future	400.50	407.6350	400.4970	407.6350	0.00
20/06/2013	AL7T On 01-August-13			Index Future	467.35	478.0750	467.3490	478.0750	1.00
20/06/2013	AL7T On 07-November-13			Index Future	473.94	484.8210	473.9440	484.8210	0.00
20/06/2013	ALBI On 01-August-13			Index Future	420.18	429.2510	420.1800	429.2510	741.00
20/06/2013	ALBI On 07-November-13			Index Future	426.11	435.3080	426.1090	435.3080	85.00
20/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	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
20/06/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/06/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	EL28 On	01-August-13			Bond Future	107.40	111.3960	107.4029	111.3960	0.00
20/06/2013	EL28 On	01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	EL28 On	01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	EL28 On	01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	EL28 On	01-August-13	115.00	Put	Bond Future	7597	4	8	4	0.00
20/06/2013	EL28 On	01-August-13	115.01	Put	Bond Future	7607	4	8	4	0.00
20/06/2013	EL28 On	01-August-13	114.99	Put	Bond Future	7587	4	8	4	0.00
20/06/2013	ES33 On	01-August-13			Bond Future	9.64	86.2041	84.0390	86.2041	6,292.00
20/06/2013	ES33 On	01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	ES33 On	01-August-13	91.02	Call	Bond Future	72988	75	73	75	0.00
20/06/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
20/06/2013	ES33 On	01-August-13	9.00	Put	Bond Future	5053	3	5	3	0.00
20/06/2013	ES33 On	07-November-13			Bond Future	9.77	83.6392	81.4436	83.6392	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
20/06/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
20/06/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
20/06/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
20/06/2013	ES33 On 07-November-13	8.51	Put	Bond Future	10144	8	10	8	0.00
20/06/2013	ES33 On 07-November-13	8.50	Put	Bond Future	10232	8	10	8	0.00
20/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	10321	8	10	8	0.00
20/06/2013	GOVI On 01-August-13			GOVI	419.52	428.6460	419.5150	428.6460	391.00
20/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
20/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
20/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
20/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	264950	17	26	17	0.00
20/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	264850	17	26	17	0.00
20/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	264750	17	26	17	0.00
20/06/2013	GOVI On 07-November-13			GOVI	425.44	434.6950	425.4350	434.6950	0.00
20/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
20/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
20/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
20/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	205750	11	21	11	0.00
20/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	205650	11	21	11	0.00
20/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	205550	11	21	11	0.00
20/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/06/2013	IGOV On 01-August-13			Index Future	193.35	199.5100	193.3530	199.5100	1,051.00
20/06/2013	IGOV On 07-November-13			Index Future	196.11	202.3510	196.1070	202.3510	7.00
20/06/2013	ILBI On 01-August-13			Index Future	541.00	540.3200	540.9950	540.3200	186.00
20/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/06/2013	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
20/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.19	94.8100	94.8100	94.8100	0.00
20/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.26	94.7900	94.7400	94.7900	0.00
20/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.29	94.7900	94.7100	94.7900	700.00
20/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.48	94.7300	94.5200	94.7300	0.00
20/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.57	94.6400	94.4300	94.6400	0.00
20/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.76	94.5000	94.2400	94.5000	1,500.00
20/06/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.65	5.6500	94.3500	5.6500	0.00
20/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.23	94.1400	93.7700	94.1400	400.00
20/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.56	93.8300	93.4400	93.8300	1,000.00
20/06/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.86	93.5600	93.1400	93.5600	0.00
20/06/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.15	93.3100	92.8500	93.3100	0.00
20/06/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.42	93.0300	92.5800	93.0300	250.00
20/06/2013	R023 On 01-August-13			Bond Future	8.00	104.2433	101.7153	104.2433	9,547.00
20/06/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R023 On 01-August-13	7.30	Put	Bond Future	4685	2	5	2	0.00
20/06/2013	R023 On 01-August-13	7.31	Put	Bond Future	4616	2	5	2	0.00
20/06/2013	R023 On 01-August-13	7.29	Put	Bond Future	4755	2	5	2	0.00
20/06/2013	R023 On 07-November-13			Bond Future	8.11	101.7986	99.2348	101.7986	0.00
20/06/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R023 On 07-November-13	6.50	Put	Bond Future	10935	8	11	8	0.00
20/06/2013	R023 On 07-November-13	6.51	Put	Bond Future	10862	8	11	8	0.00
20/06/2013	R023 On 07-November-13	6.49	Put	Bond Future	11007	8	11	8	0.00
20/06/2013	R157 On 01-August-13			Bond Future	6.53	119.6006	118.7918	119.6006	23,111.00
20/06/2013	R157 On 01-August-13	116.11	Call	Bond Future	89336	90	89	90	0.00
20/06/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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20/06/2013	R157 On 07-November-13			Bond Future	6.74	114.4819	113.6617	114.4819	0.00
20/06/2013	R157 On 07-November-13	5.59	Call	Bond Future	133	0	0	0	0.00
20/06/2013	R157 On 07-November-13	5.61	Call	Bond Future	139	0	0	0	0.00
20/06/2013	R157 On 07-November-13	5.60	Call	Bond Future	136	0	0	0	0.00
20/06/2013	R157 On 07-November-13	5.60	Put	Bond Future	2247	2	2	2	0.00
20/06/2013	R157 On 07-November-13	5.61	Put	Bond Future	2231	2	2	2	0.00
20/06/2013	R157 On 07-November-13	5.59	Put	Bond Future	2263	2	2	2	0.00
20/06/2013	R157 On 06-February-14			Bond Future	6.98	116.0212	115.1899	116.0212	0.00
20/06/2013	R157 On 06-February-14	5.66	Call	Bond Future	197	0	0	0	0.00
20/06/2013	R157 On 06-February-14	5.64	Call	Bond Future	192	0	0	0	0.00
20/06/2013	R157 On 06-February-14	5.65	Call	Bond Future	194	0	0	0	0.00
20/06/2013	R157 On 06-February-14	5.65	Put	Bond Future	2315	2	2	2	0.00
20/06/2013	R157 On 06-February-14	5.64	Put	Bond Future	2328	2	2	2	0.00
20/06/2013	R157 On 06-February-14	5.66	Put	Bond Future	2301	2	2	2	0.00
20/06/2013	R157 On 08-May-14			Bond Future	7.28	110.7832	109.9406	110.7832	0.00
20/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	119	0	0	0	0.00
20/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	117	0	0	0	0.00
20/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	116	0	0	0	0.00
20/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2943	2	3	2	0.00
20/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2930	2	3	2	0.00
20/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2918	2	3	2	0.00
20/06/2013	R186 On 01-August-13			Bond Future	8.30	122.3545	118.8329	122.3545	59,181.00
20/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	55	0	0	0	6,800.00
20/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	70	0	0	0	5,315.00
20/06/2013	R186 On 01-August-13	7.80	Call	Bond Future	583	2	1	2	0.00
20/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	1040	3	1	3	0.00
20/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	20	0	0	0	0.00
20/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	6365	10	6	10	0.00
20/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	109561	113	110	113	0.00
20/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	204	1	0	1	6,800.00
20/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	5	0	0	0	1,000.00
20/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	7	0	0	0	0.00
20/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	1	0	0	0	500.00
20/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	4970	8	5	8	0.00

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20/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	648	0	1	0	6,800.00
20/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	17852	14	18	14	0.00
20/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	14641	11	15	11	100.00
20/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	15168	12	15	12	0.00
20/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	7731	5	8	5	0.00
20/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	362	0	0	0	0.00
20/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	12568	9	13	9	4,100.00
20/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	3812	2	4	2	0.00
20/06/2013	R186 On 01-August-13	7.80	Put	Bond Future	5226	3	5	3	20.00
20/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	10073	7	10	7	0.00
20/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	10562	7	11	7	2,957.00
20/06/2013	R186 On 07-November-13			Bond Future	8.41	124.0811	120.5097	124.0811	540.00
20/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	189	0	0	0	5,290.00
20/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	322	1	0	1	1,000.00
20/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	2550	4	3	4	1,000.00
20/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	3065	5	3	5	0.00
20/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	3102	5	3	5	0.00
20/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	5733	8	6	8	0.00
20/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	3029	5	3	5	0.00
20/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	7084	10	7	10	0.00
20/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	2096	1	2	1	1,200.00
20/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	5436	4	5	4	0.00
20/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	2825	2	3	2	1,030.00
20/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	5329	4	5	4	0.00
20/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	5383	4	5	4	0.00
20/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	6227	4	6	4	0.00
20/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	16212	13	16	13	0.00
20/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	18725	15	19	15	0.00
20/06/2013	R186 On 06-February-14			Bond Future	8.51	120.4590	116.8396	120.4590	0.00
20/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	2467	4	2	4	0.00
20/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	2494	4	2	4	0.00
20/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	2440	4	2	4	0.00
20/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	9307	7	9	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
20/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	9176	7	9	7	0.00
20/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	9242	7	9	7	0.00
20/06/2013	R186 On 08-May-14			Bond Future	8.62	122.0902	118.4218	122.0902	0.00
20/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	1532	2	2	2	0.00
20/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	1515	2	2	2	0.00
20/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	1548	2	2	2	0.00
20/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	15155	12	15	12	0.00
20/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	15317	13	15	13	0.00
20/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	15236	12	15	12	0.00
20/06/2013	R197 On 01-August-13			Bond Future	280.52	286.4294	280.5229	286.4294	2,546.00
20/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	14477	9	14	9	0.00
20/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	14487	9	14	9	0.00
20/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	14467	9	14	9	0.00
20/06/2013	R201 On 01-August-13			Bond Future	5.94	104.9299	104.7422	104.9299	0.00
20/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67497	68	67	68	0.00
20/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R201 On 07-November-13			Bond Future	6.11	106.4105	106.2202	106.4105	0.00
20/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	45	0	0	0	0.00
20/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	47	0	0	0	0.00
20/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	46	0	0	0	0.00
20/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1468	1	1	1	0.00
20/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1458	1	1	1	0.00
20/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1478	1	1	1	0.00
20/06/2013	R201 On 06-February-14			Bond Future	6.31	103.4326	103.2396	103.4326	0.00
20/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	137	0	0	0	0.00
20/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	134	0	0	0	0.00
20/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	135	0	0	0	0.00
20/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	1031	1	1	1	0.00
20/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	1037	1	1	1	0.00
20/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	1024	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
20/06/2013	R201 On	08-May-14				Bond Future	6.68	104.8333	104.6376	104.8333	0.00
20/06/2013	R201 On	08-May-14	4.76	Call		Bond Future	76	0	0	0	0.00
20/06/2013	R201 On	08-May-14	4.75	Call		Bond Future	76	0	0	0	0.00
20/06/2013	R201 On	08-May-14	4.74	Call		Bond Future	75	0	0	0	0.00
20/06/2013	R201 On	08-May-14	4.74	Put		Bond Future	1238	1	1	1	0.00
20/06/2013	R201 On	08-May-14	4.75	Put		Bond Future	1233	1	1	1	0.00
20/06/2013	R201 On	08-May-14	4.76	Put		Bond Future	1228	1	1	1	0.00
20/06/2013	R202 On	01-August-13				Bond Future	201.64	209.4065	201.6419	209.4065	44,020.00
20/06/2013	R202 On	01-August-13	222.99	Call		Bond Future	0	0	0	0	0.00
20/06/2013	R202 On	01-August-13	223.00	Call		Bond Future	0	0	0	0	0.00
20/06/2013	R202 On	01-August-13	223.01	Call		Bond Future	0	0	0	0	0.00
20/06/2013	R202 On	01-August-13	223.01	Put		Bond Future	21368	14	21	14	0.00
20/06/2013	R202 On	01-August-13	223.00	Put		Bond Future	21358	14	21	14	0.00
20/06/2013	R202 On	01-August-13	222.99	Put		Bond Future	21348	14	21	14	0.00
20/06/2013	R203 On	01-August-13				Bond Future	7.33	108.0195	106.4257	108.0195	4,182.00
20/06/2013	R203 On	01-August-13	109.11	Call		Bond Future	93213	95	93	95	0.00
20/06/2013	R203 On	01-August-13	109.11	Put		Bond Future	0	0	0	0	0.00
20/06/2013	R203 On	07-November-13				Bond Future	7.50	105.3843	103.7681	105.3843	0.00
20/06/2013	R203 On	07-November-13	5.71	Call		Bond Future	52	0	0	0	15.00
20/06/2013	R203 On	07-November-13	5.99	Call		Bond Future	102	0	0	0	0.00
20/06/2013	R203 On	07-November-13	6.00	Call		Bond Future	104	0	0	0	0.00
20/06/2013	R203 On	07-November-13	571.00	Call		Bond Future	101539	103	102	103	0.00
20/06/2013	R203 On	07-November-13	6.01	Call		Bond Future	107	0	0	0	0.00
20/06/2013	R203 On	07-November-13	6.01	Put		Bond Future	5227	4	5	4	0.00
20/06/2013	R203 On	07-November-13	571.00	Put		Bond Future	0	0	0	0	0.00
20/06/2013	R203 On	07-November-13	6.00	Put		Bond Future	5260	4	5	4	0.00
20/06/2013	R203 On	07-November-13	5.99	Put		Bond Future	5293	4	5	4	0.00
20/06/2013	R203 On	07-November-13	5.71	Put		Bond Future	6242	5	6	5	0.00
20/06/2013	R203 On	06-February-14				Bond Future	7.67	106.8012	105.1631	106.8012	0.00
20/06/2013	R203 On	06-February-14	6.16	Call		Bond Future	270	1	0	1	0.00
20/06/2013	R203 On	06-February-14	5.95	Call		Bond Future	195	0	0	0	16.00
20/06/2013	R203 On	06-February-14	6.15	Call		Bond Future	266	1	0	1	0.00
20/06/2013	R203 On	06-February-14	6.14	Call		Bond Future	262	1	0	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
20/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	5189	4	5	4	0.00
20/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	5160	4	5	4	0.00
20/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	5753	4	6	4	0.00
20/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	5131	4	5	4	0.00
20/06/2013	R203 On 08-May-14			Bond Future	7.86	104.0863	102.4260	104.0863	0.00
20/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	226	0	0	0	0.00
20/06/2013	R203 On 08-May-14	7.40	Call	Bond Future	1351	2	1	2	16.00
20/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	220	0	0	0	0.00
20/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	223	0	0	0	0.00
20/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	6606	5	7	5	0.00
20/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	6635	5	7	5	0.00
20/06/2013	R203 On 08-May-14	7.40	Put	Bond Future	2706	2	3	2	0.00
20/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	6578	5	7	5	0.00
20/06/2013	R204 On 01-August-13			Bond Future	7.51	105.0808	103.1148	105.0808	25,172.00
20/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	94231	96	94	96	0.00
20/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R204 On 07-November-13			Bond Future	7.66	106.5636	104.5698	106.5636	0.00
20/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	218	1	0	1	0.00
20/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	222	1	0	1	0.00
20/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	776	1	1	1	0.00
20/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	227	1	0	1	0.00
20/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	6075	4	6	4	0.00
20/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	3575	2	4	2	1,270.00
20/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	6116	4	6	4	0.00
20/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	6156	4	6	4	0.00
20/06/2013	R204 On 06-February-14			Bond Future	7.79	103.9656	101.9449	103.9656	0.00
20/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	484	1	0	1	0.00
20/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	490	1	0	1	0.00
20/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	477	1	0	1	0.00
20/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	6295	5	6	5	0.00
20/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	6223	5	6	5	0.00
20/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	6259	5	6	5	0.00
20/06/2013	R204 On 08-May-14			Bond Future	7.95	105.3734	103.3254	105.3734	0.00
20/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	465	1	0	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
20/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	471	1	0	1	0.00
20/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	460	1	0	1	0.00
20/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	8049	6	8	6	0.00
20/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	7976	6	8	6	0.00
20/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	8012	6	8	6	0.00
20/06/2013	R206 On 01-August-13			Bond Future	5.61	101.2024	101.2311	101.2024	0.00
20/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30233	30	30	30	0.00
20/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R206 On 07-November-13			Bond Future	6.06	102.6304	102.6596	102.6304	0.00
20/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	17	0	0	0	0.00
20/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	17	0	0	0	0.00
20/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	17	0	0	0	0.00
20/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	330	0	0	0	0.00
20/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	331	0	0	0	0.00
20/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	333	0	0	0	0.00
20/06/2013	R207 On 01-August-13			Bond Future	7.70	100.1127	98.1514	100.1127	23,757.00
20/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	90580	93	91	93	0.00
20/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R207 On 07-November-13			Bond Future	7.83	101.5253	99.5364	101.5253	0.00
20/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	394	1	0	1	0.00
20/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	409	1	0	1	0.00
20/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	401	1	0	1	0.00
20/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	5959	4	6	4	0.00
20/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	5916	4	6	4	0.00
20/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	6003	4	6	4	0.00
20/06/2013	R207 On 06-February-14			Bond Future	7.96	99.2508	97.2350	99.2508	0.00
20/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	602	1	1	1	0.00
20/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	586	1	1	1	0.00
20/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	594	1	1	1	0.00
20/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	6791	5	7	5	0.00
20/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	6833	5	7	5	0.00
20/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	6750	5	7	5	0.00
20/06/2013	R207 On 08-May-14			Bond Future	8.10	100.5949	98.5518	100.5949	0.00

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20/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	533	1	1	1	0.00
20/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	521	1	1	1	0.00
20/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	527	1	1	1	0.00
20/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	9285	8	9	8	0.00
20/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	9327	8	9	8	0.00
20/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	9242	8	9	8	0.00
20/06/2013	R208 On 01-August-13			Bond Future	7.78	98.6464	96.4705	98.6464	18,200.00
20/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	87426	90	87	90	0.00
20/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R208 On 07-November-13			Bond Future	7.90	96.6425	94.4359	96.6425	0.00
20/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	462	1	0	1	0.00
20/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	471	1	0	1	0.00
20/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	1429	2	1	2	0.00
20/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	479	1	0	1	0.00
20/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	6487	5	6	5	0.00
20/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	3587	2	4	2	1,520.00
20/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	6536	5	7	5	0.00
20/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	6584	5	7	5	0.00
20/06/2013	R208 On 06-February-14			Bond Future	8.01	97.9418	95.7055	97.9418	0.00
20/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	704	1	1	1	0.00
20/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	714	1	1	1	0.00
20/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	695	1	1	1	0.00
20/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	7519	6	8	6	0.00
20/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	7427	6	7	6	0.00
20/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	7473	6	7	6	0.00
20/06/2013	R208 On 08-May-14			Bond Future	8.13	95.8716	93.6050	95.8716	0.00
20/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	599	1	1	1	0.00
20/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	592	1	1	1	0.00
20/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	606	1	1	1	0.00
20/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	10210	8	10	8	0.00
20/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	10308	8	10	8	0.00
20/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	10259	8	10	8	0.00
20/06/2013	R209 On 01-August-13			Bond Future	9.03	77.7165	75.5370	77.7165	10,032.00

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20/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	92	0	0	0	0.00
20/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	65588	68	66	68	0.00
20/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	8554	7	9	7	2,000.00
20/06/2013	R209 On 07-November-13			Bond Future	9.13	75.6688	73.4586	75.6688	0.00
20/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	2155	3	2	3	0.00
20/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	2546	4	3	4	0.00
20/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	2576	4	3	4	0.00
20/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	5116	7	5	7	0.00
20/06/2013	R209 On 07-November-13	9.70	Call	Bond Future	5986	0	6	0	0.00
20/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	2605	4	3	4	0.00
20/06/2013	R209 On 07-November-13	9.40	Call	Bond Future	4701	6	5	6	0.00
20/06/2013	R209 On 07-November-13	9.40	Put	Bond Future	2745	2	3	2	5,000.00
20/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	5034	4	5	4	0.00
20/06/2013	R209 On 07-November-13	9.70	Put	Bond Future	1955	0	2	0	1,520.00
20/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	2457	2	2	2	980.00
20/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	5083	4	5	4	0.00
20/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	5131	4	5	4	0.00
20/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	5847	5	6	5	4,700.00
20/06/2013	R209 On 06-February-14			Bond Future	9.22	76.6861	74.4462	76.6861	0.00
20/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	2687	4	3	4	0.00
20/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	2738	4	3	4	0.00
20/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	2712	4	3	4	0.00
20/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	7871	7	8	7	0.00
20/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	7816	6	8	6	0.00
20/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	7927	7	8	7	0.00
20/06/2013	R209 On 08-May-14			Bond Future	9.31	74.5797	72.3093	74.5797	0.00
20/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	1700	2	2	2	0.00
20/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	1717	2	2	2	0.00
20/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	1733	2	2	2	0.00
20/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	13455	12	13	12	0.00
20/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	13529	12	14	12	0.00
20/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	13603	12	14	12	0.00
20/06/2013	R210 On 01-August-13			Bond Future	155.16	160.5377	155.1640	160.5377	1,237.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	17836	12	18	12	0.00
20/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	17846	12	18	12	0.00
20/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	17826	12	18	12	0.00
20/06/2013	R211 On 01-August-13			Bond Future	129.92	130.1158	129.9204	130.1158	522.00
20/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	90	0	0	0	0.00
20/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	80	0	0	0	0.00
20/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	70	0	0	0	0.00
20/06/2013	R212 On 01-August-13			Bond Future	126.32	132.2746	126.3162	132.2746	21,791.00
20/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	11694	6	12	6	0.00
20/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	11684	6	12	6	0.00
20/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	11674	6	12	6	0.00
20/06/2013	R213 On 01-August-13			Bond Future	8.86	89.0492	86.6100	89.0492	7,971.00
20/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	75995	78	76	78	0.00
20/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R213 On 07-November-13			Bond Future	8.96	86.7689	84.2954	86.7689	0.00
20/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	2496	4	2	4	0.00
20/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	2526	4	3	4	0.00
20/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	2555	4	3	4	0.00
20/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	5305	4	5	4	0.00
20/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	5355	4	5	4	0.00
20/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	5405	4	5	4	0.00
20/06/2013	R213 On 06-February-14			Bond Future	9.06	87.9355	85.4286	87.9355	0.00
20/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	2480	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
20/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	2455	3	2	3	0.00
20/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	2431	3	2	3	0.00
20/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	8503	7	9	7	0.00
20/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	8445	7	8	7	0.00
20/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	8387	7	8	7	0.00
20/06/2013	R213 On 08-May-14			Bond Future	9.16	85.5878	83.0469	85.5878	0.00
20/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	1657	2	2	2	0.00
20/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	1641	2	2	2	0.00
20/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	1625	2	2	2	0.00
20/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	13971	12	14	12	0.00
20/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	13897	12	14	12	0.00
20/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	13823	12	14	12	0.00
20/06/2013	R214 On 01-August-13			Bond Future	9.09	79.0322	76.7583	79.0322	840.00
20/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	66310	69	66	69	0.00
20/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R214 On 07-November-13			Bond Future	9.19	76.8633	74.5572	76.8633	0.00
20/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	602	1	1	1	0.00
20/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	592	1	1	1	0.00
20/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	613	1	1	1	0.00
20/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	12650	11	13	11	0.00
20/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	12827	11	13	11	0.00
20/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	12738	11	13	11	0.00
20/06/2013	R248 On 01-August-13			Bond Future	9.16	101.8551	99.5257	101.8551	603.00
20/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	14780	12	15	12	0.00
20/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	14909	13	15	13	0.00
20/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	15039	13	15	13	0.00
20/06/2013	R248 On 07-November-13			Bond Future	9.26	98.8715	96.5092	98.8715	0.00
20/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R248 On 07-November-13	7.86	Call	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
20/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	15754	13	16	13	0.00
20/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	15883	14	16	14	0.00
20/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	16012	14	16	14	0.00