



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 24/06/2013 To: 24/06/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	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
24/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	2025 On 01-August-13			Bond Future	106.12	108.3085	106.1248	108.3085	0.00
24/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
24/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
24/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
24/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	11885	10	12	10	0.00
24/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	11875	10	12	10	0.00
24/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	11865	10	12	10	0.00
24/06/2013	2038 On 01-August-13			Bond Future	99.37	102.1560	99.3689	102.1560	0.00
24/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
24/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
24/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
24/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	15631	13	16	13	0.00
24/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	15641	13	16	13	0.00
24/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	15621	13	16	13	0.00
24/06/2013	2050 On 01-August-13			Bond Future	103.05	103.0165	103.0497	103.0165	122.00
24/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
24/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
24/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
24/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	15960	16	16	16	0.00
24/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	15950	16	16	16	0.00
24/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	15940	16	16	16	0.00
24/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	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
24/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	AL37 On 01-August-13			Index Future	394.97	396.2500	394.9700	396.2500	56.00
24/06/2013	AL37 On 07-November-13			Index Future	400.54	401.8410	400.5430	401.8410	0.00
24/06/2013	AL7T On 01-August-13			Index Future	466.32	469.1140	466.3210	469.1140	1.00
24/06/2013	AL7T On 07-November-13			Index Future	472.90	475.7330	472.9000	475.7330	0.00
24/06/2013	ALBI On 01-August-13			Index Future	420.06	421.9280	420.0640	421.9280	738.00
24/06/2013	ALBI On 07-November-13			Index Future	425.99	427.8820	425.9910	427.8820	85.00
24/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	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
24/06/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/06/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2013	EL28 On	01-August-13			Bond Future	107.54	107.5030	107.5374	107.5030	0.00
24/06/2013	EL28 On	01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
24/06/2013	EL28 On	01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
24/06/2013	EL28 On	01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
24/06/2013	EL28 On	01-August-13	115.00	Put	Bond Future	7463	7	7	7	0.00
24/06/2013	EL28 On	01-August-13	115.01	Put	Bond Future	7473	8	7	8	0.00
24/06/2013	EL28 On	01-August-13	114.99	Put	Bond Future	7453	7	7	7	0.00
24/06/2013	ES33 On	01-August-13			Bond Future	9.63	84.5838	84.1343	84.5838	6,292.00
24/06/2013	ES33 On	01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
24/06/2013	ES33 On	01-August-13	91.02	Call	Bond Future	73083	74	73	74	0.00
24/06/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
24/06/2013	ES33 On	01-August-13	9.00	Put	Bond Future	4958	5	5	5	0.00
24/06/2013	ES33 On	07-November-13			Bond Future	9.76	81.9960	81.5401	81.9960	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
24/06/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
24/06/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
24/06/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
24/06/2013	ES33 On 07-November-13	8.51	Put	Bond Future	10048	10	10	10	0.00
24/06/2013	ES33 On 07-November-13	8.50	Put	Bond Future	10136	10	10	10	0.00
24/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	10224	10	10	10	0.00
24/06/2013	GOVI On 01-August-13			GOVI	419.37	421.2040	419.3660	421.2040	395.00
24/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
24/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
24/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
24/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	266340	25	27	25	0.00
24/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	266440	25	27	25	0.00
24/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	266240	25	27	25	0.00
24/06/2013	GOVI On 07-November-13			GOVI	425.28	427.1480	425.2830	427.1480	0.00
24/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
24/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
24/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
24/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	207170	19	21	19	0.00
24/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	207270	19	21	19	0.00
24/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	207070	19	21	19	0.00
24/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/06/2013	IGOV On 01-August-13			Index Future	189.63	193.2920	189.6330	193.2920	1,051.00
24/06/2013	IGOV On 07-November-13			Index Future	192.33	196.0450	192.3340	196.0450	7.00
24/06/2013	ILBI On 01-August-13			Index Future	541.00	540.9950	540.9950	540.9950	186.00
24/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/06/2013	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
24/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.19	94.7800	94.8100	94.7800	0.00
24/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.22	94.7600	94.7800	94.7600	0.00
24/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.28	94.7000	94.7200	94.7000	700.00
24/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.37	94.6000	94.6300	94.6000	0.00
24/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.50	94.5200	94.5000	94.5200	0.00
24/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.65	94.3600	94.3500	94.3600	1,500.00
24/06/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	0.00
24/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.16	93.8900	93.8400	93.8900	400.00
24/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.48	93.5900	93.5200	93.5900	1,000.00
24/06/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.80	93.2700	93.2000	93.2700	0.00
24/06/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.08	92.9900	92.9200	92.9900	0.00
24/06/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.33	92.7200	92.6700	92.7200	250.00
24/06/2013	R023 On 01-August-13			Bond Future	8.04	102.1558	101.4312	102.1558	9,547.00
24/06/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R023 On 01-August-13	7.30	Put	Bond Future	4969	4	5	4	0.00
24/06/2013	R023 On 01-August-13	7.31	Put	Bond Future	4900	4	5	4	0.00
24/06/2013	R023 On 01-August-13	7.29	Put	Bond Future	5039	4	5	4	0.00
24/06/2013	R023 On 07-November-13			Bond Future	8.15	99.6815	98.9467	99.6815	0.00
24/06/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R023 On 07-November-13	6.50	Put	Bond Future	11223	10	11	10	0.00
24/06/2013	R023 On 07-November-13	6.51	Put	Bond Future	11150	10	11	10	0.00
24/06/2013	R023 On 07-November-13	6.49	Put	Bond Future	11295	11	11	11	0.00
24/06/2013	R157 On 01-August-13			Bond Future	6.55	118.8853	118.7547	118.8853	23,011.00
24/06/2013	R157 On 01-August-13	116.11	Call	Bond Future	89299	89	89	89	0.00
24/06/2013	R157 On 01-August-13	116.11	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
24/06/2013	R157 On 07-November-13			Bond Future	6.76	113.7565	113.6240	113.7565	0.00
24/06/2013	R157 On 07-November-13	5.59	Call	Bond Future	122	0	0	0	0.00
24/06/2013	R157 On 07-November-13	5.61	Call	Bond Future	127	0	0	0	0.00
24/06/2013	R157 On 07-November-13	5.60	Call	Bond Future	125	0	0	0	0.00
24/06/2013	R157 On 07-November-13	5.60	Put	Bond Future	2274	2	2	2	0.00
24/06/2013	R157 On 07-November-13	5.61	Put	Bond Future	2257	2	2	2	0.00
24/06/2013	R157 On 07-November-13	5.59	Put	Bond Future	2290	2	2	2	0.00
24/06/2013	R157 On 06-February-14			Bond Future	7.00	115.2858	115.1515	115.2858	0.00
24/06/2013	R157 On 06-February-14	5.66	Call	Bond Future	186	0	0	0	0.00
24/06/2013	R157 On 06-February-14	5.64	Call	Bond Future	181	0	0	0	0.00
24/06/2013	R157 On 06-February-14	5.65	Call	Bond Future	183	0	0	0	0.00
24/06/2013	R157 On 06-February-14	5.65	Put	Bond Future	2342	2	2	2	0.00
24/06/2013	R157 On 06-February-14	5.64	Put	Bond Future	2356	2	2	2	0.00
24/06/2013	R157 On 06-February-14	5.66	Put	Bond Future	2329	2	2	2	0.00
24/06/2013	R157 On 08-May-14			Bond Future	7.31	110.0378	109.9016	110.0378	0.00
24/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	112	0	0	0	0.00
24/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	111	0	0	0	0.00
24/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	109	0	0	0	0.00
24/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2975	3	3	3	0.00
24/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2963	3	3	3	0.00
24/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2950	3	3	3	0.00
24/06/2013	R186 On 01-August-13			Bond Future	8.33	119.2986	118.5796	119.2986	59,181.00
24/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	35	0	0	0	6,800.00
24/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	46	0	0	0	5,315.00
24/06/2013	R186 On 01-August-13	7.80	Call	Bond Future	465	1	0	1	0.00
24/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	875	1	1	1	0.00
24/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	11	0	0	0	0.00
24/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	6088	7	6	7	0.00
24/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	109307	110	109	110	0.00
24/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	147	0	0	0	6,800.00
24/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	2	0	0	0	1,000.00
24/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	3	0	0	0	0.00
24/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
24/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	4692	5	5	5	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
24/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	623	1	1	1	6,800.00
24/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	18105	17	18	17	0.00
24/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	14891	14	15	14	100.00
24/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	15419	15	15	15	0.00
24/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	7928	7	8	7	0.00
24/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
24/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	338	0	0	0	0.00
24/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	12812	12	13	12	4,100.00
24/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	3900	3	4	3	0.00
24/06/2013	R186 On 01-August-13	7.80	Put	Bond Future	5362	5	5	5	20.00
24/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	10302	10	10	10	0.00
24/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	10795	10	11	10	2,957.00
24/06/2013	R186 On 07-November-13			Bond Future	8.44	120.9819	120.2528	120.9819	540.00
24/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	164	0	0	0	5,290.00
24/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	285	0	0	0	1,000.00
24/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	2399	3	2	3	1,000.00
24/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	2899	3	3	3	0.00
24/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	2935	3	3	3	0.00
24/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	5515	6	6	6	0.00
24/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	2864	3	3	3	0.00
24/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	6852	7	7	7	0.00
24/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	2120	2	2	2	1,200.00
24/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	5528	5	6	5	0.00
24/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	2865	3	3	3	1,030.00
24/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	5419	5	5	5	0.00
24/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	5474	5	5	5	0.00
24/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	6333	6	6	6	0.00
24/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	16431	16	16	16	0.00
24/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	18957	18	19	18	0.00
24/06/2013	R186 On 06-February-14			Bond Future	8.54	117.3180	116.5790	117.3180	0.00
24/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	2346	3	2	3	0.00
24/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	2373	3	2	3	0.00
24/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	2320	3	2	3	0.00
24/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	9448	9	9	9	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
24/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	9315	9	9	9	0.00
24/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	9381	9	9	9	0.00
24/06/2013	R186 On 08-May-14			Bond Future	8.65	118.9067	118.1577	118.9067	0.00
24/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	1455	2	1	2	0.00
24/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	1439	2	1	2	0.00
24/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	1471	2	1	2	0.00
24/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	15341	15	15	15	0.00
24/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	15505	15	16	15	0.00
24/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	15423	15	15	15	0.00
24/06/2013	R197 On 01-August-13			Bond Future	273.70	278.2506	273.6960	278.2506	2,546.00
24/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	21304	17	21	17	0.00
24/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	21314	17	21	17	0.00
24/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	21294	17	21	17	0.00
24/06/2013	R201 On 01-August-13			Bond Future	5.98	104.6860	104.6880	104.6860	0.00
24/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67442	67	67	67	0.00
24/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
24/06/2013	R201 On 07-November-13			Bond Future	6.16	106.1632	106.1651	106.1632	0.00
24/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	38	0	0	0	0.00
24/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	40	0	0	0	0.00
24/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	39	0	0	0	0.00
24/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1516	2	2	2	0.00
24/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1506	2	2	2	0.00
24/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1526	2	2	2	0.00
24/06/2013	R201 On 06-February-14			Bond Future	6.38	103.1818	103.1837	103.1818	0.00
24/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	123	0	0	0	0.00
24/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	119	0	0	0	0.00
24/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	121	0	0	0	0.00
24/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	1072	1	1	1	0.00
24/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	1079	1	1	1	0.00
24/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	1066	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
24/06/2013	R201 On 08-May-14			Bond Future	6.77	104.5790	104.5810	104.5790	0.00
24/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	67	0	0	0	0.00
24/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	67	0	0	0	0.00
24/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	66	0	0	0	0.00
24/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	1286	1	1	1	0.00
24/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	1281	1	1	1	0.00
24/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	1275	1	1	1	0.00
24/06/2013	R202 On 01-August-13			Bond Future	195.76	201.7047	195.7603	201.7047	44,020.00
24/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	27250	21	27	21	0.00
24/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	27240	21	27	21	0.00
24/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	27230	21	27	21	0.00
24/06/2013	R203 On 01-August-13			Bond Future	7.30	106.7447	106.5290	106.7447	4,182.00
24/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	93316	94	93	94	0.00
24/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
24/06/2013	R203 On 07-November-13			Bond Future	7.47	104.0915	103.8727	104.0915	0.00
24/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	52	0	0	0	15.00
24/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	103	0	0	0	0.00
24/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	105	0	0	0	0.00
24/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	101643	102	102	102	0.00
24/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	107	0	0	0	0.00
24/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	5123	5	5	5	0.00
24/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
24/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	5156	5	5	5	0.00
24/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	5189	5	5	5	0.00
24/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	6137	6	6	6	0.00
24/06/2013	R203 On 06-February-14			Bond Future	7.64	105.4909	105.2690	105.4909	0.00
24/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	276	0	0	0	0.00
24/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	199	0	0	0	16.00
24/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	272	0	0	0	0.00
24/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	268	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
24/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	5089	5	5	5	0.00
24/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	5060	5	5	5	0.00
24/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	5651	5	6	5	0.00
24/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	5031	5	5	5	0.00
24/06/2013	R203 On 08-May-14			Bond Future	7.83	102.7582	102.5334	102.7582	0.00
24/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	232	0	0	0	0.00
24/06/2013	R203 On 08-May-14	7.40	Call	Bond Future	1382	1	1	1	16.00
24/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	226	0	0	0	0.00
24/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	229	0	0	0	0.00
24/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	6505	6	7	6	0.00
24/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	6533	6	7	6	0.00
24/06/2013	R203 On 08-May-14	7.40	Put	Bond Future	2630	3	3	3	0.00
24/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	6476	6	6	6	0.00
24/06/2013	R204 On 01-August-13			Bond Future	7.49	103.5067	103.2175	103.5067	25,172.00
24/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	94334	95	94	95	0.00
24/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
24/06/2013	R204 On 07-November-13			Bond Future	7.63	104.9672	104.6739	104.9672	0.00
24/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	217	0	0	0	0.00
24/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	222	0	0	0	0.00
24/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	783	1	1	1	0.00
24/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	226	0	0	0	0.00
24/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	5970	6	6	6	0.00
24/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	3478	3	3	3	1,270.00
24/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	6011	6	6	6	0.00
24/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	6051	6	6	6	0.00
24/06/2013	R204 On 06-February-14			Bond Future	7.77	102.3476	102.0503	102.3476	0.00
24/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	489	1	0	1	0.00
24/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	496	1	0	1	0.00
24/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	482	1	0	1	0.00
24/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	6195	6	6	6	0.00
24/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	6123	6	6	6	0.00
24/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	6159	6	6	6	0.00
24/06/2013	R204 On 08-May-14			Bond Future	7.92	103.7335	103.4323	103.7335	0.00
24/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	471	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
24/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	477	1	0	1	0.00
24/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	466	1	0	1	0.00
24/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	7948	8	8	8	0.00
24/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	7875	8	8	8	0.00
24/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	7912	8	8	8	0.00
24/06/2013	R206 On 01-August-13			Bond Future	5.55	101.2404	101.2551	101.2404	0.00
24/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30257	30	30	30	0.00
24/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
24/06/2013	R206 On 07-November-13			Bond Future	5.92	102.6690	102.6839	102.6690	0.00
24/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	19	0	0	0	0.00
24/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	20	0	0	0	0.00
24/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	20	0	0	0	0.00
24/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	308	0	0	0	0.00
24/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	309	0	0	0	0.00
24/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	311	0	0	0	0.00
24/06/2013	R207 On 01-August-13			Bond Future	7.74	98.4868	97.9635	98.4868	23,757.00
24/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	90392	91	90	91	0.00
24/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
24/06/2013	R207 On 07-November-13			Bond Future	7.87	99.8765	99.3458	99.8765	0.00
24/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	349	0	0	0	0.00
24/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	363	0	0	0	0.00
24/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	356	0	0	0	0.00
24/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	6105	6	6	6	0.00
24/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	6061	6	6	6	0.00
24/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	6149	6	6	6	0.00
24/06/2013	R207 On 06-February-14			Bond Future	8.00	97.5796	97.0417	97.5796	0.00
24/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	554	1	1	1	0.00
24/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	539	1	1	1	0.00
24/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	546	1	1	1	0.00
24/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	6937	7	7	7	0.00
24/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	6979	7	7	7	0.00
24/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	6895	6	7	6	0.00
24/06/2013	R207 On 08-May-14			Bond Future	8.14	98.9010	98.3558	98.9010	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
24/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	496	1	0	1	0.00
24/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	484	1	0	1	0.00
24/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	490	1	0	1	0.00
24/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	9443	9	9	9	0.00
24/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	9486	9	9	9	0.00
24/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	9401	9	9	9	0.00
24/06/2013	R208 On 01-August-13			Bond Future	7.82	96.8127	96.2603	96.8127	18,200.00
24/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	87216	88	87	88	0.00
24/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
24/06/2013	R208 On 07-November-13			Bond Future	7.94	94.7829	94.2228	94.7829	0.00
24/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	410	1	0	1	0.00
24/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	418	1	0	1	0.00
24/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	1321	2	1	2	0.00
24/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	426	1	0	1	0.00
24/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	6647	6	7	6	0.00
24/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	3692	3	4	3	1,520.00
24/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	6696	6	7	6	0.00
24/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	6746	6	7	6	0.00
24/06/2013	R208 On 06-February-14			Bond Future	8.06	96.0571	95.4893	96.0571	0.00
24/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	649	1	1	1	0.00
24/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	658	1	1	1	0.00
24/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	640	1	1	1	0.00
24/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	7680	7	8	7	0.00
24/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	7587	7	8	7	0.00
24/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	7633	7	8	7	0.00
24/06/2013	R208 On 08-May-14			Bond Future	8.18	93.9613	93.3858	93.9613	0.00
24/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	556	1	1	1	0.00
24/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	549	1	1	1	0.00
24/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	563	1	1	1	0.00
24/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	10387	10	10	10	0.00
24/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	10485	10	10	10	0.00
24/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	10436	10	10	10	0.00
24/06/2013	R209 On 01-August-13			Bond Future	9.01	76.1590	75.7049	76.1590	12,032.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	78	0	0	0	0.00
24/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	65756	66	66	66	0.00
24/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
24/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	8372	8	8	8	2,000.00
24/06/2013	R209 On 07-November-13			Bond Future	9.11	74.0893	73.6288	74.0893	0.00
24/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	2169	2	2	2	0.00
24/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	2566	3	3	3	0.00
24/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	2596	3	3	3	0.00
24/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	5175	6	5	6	0.00
24/06/2013	R209 On 07-November-13	9.70	Call	Bond Future	6058	6	6	6	0.00
24/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	2626	3	3	3	0.00
24/06/2013	R209 On 07-November-13	9.40	Call	Bond Future	4754	5	5	5	0.00
24/06/2013	R209 On 07-November-13	9.40	Put	Bond Future	2629	2	3	2	5,000.00
24/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	4885	5	5	5	0.00
24/06/2013	R209 On 07-November-13	9.70	Put	Bond Future	1856	2	2	2	1,520.00
24/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	2347	2	2	2	980.00
24/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	4933	5	5	5	0.00
24/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	4981	5	5	5	0.00
24/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	5690	5	6	5	4,700.00
24/06/2013	R209 On 06-February-14			Bond Future	9.20	75.0853	74.6186	75.0853	0.00
24/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	2711	3	3	3	0.00
24/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	2763	3	3	3	0.00
24/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	2737	3	3	3	0.00
24/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	7723	7	8	7	0.00
24/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	7669	7	8	7	0.00
24/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	7778	8	8	8	0.00
24/06/2013	R209 On 08-May-14			Bond Future	9.29	72.9572	72.4841	72.9572	0.00
24/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	1715	2	2	2	0.00
24/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	1732	2	2	2	0.00
24/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	1749	2	2	2	0.00
24/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	13296	13	13	13	0.00
24/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	13369	13	13	13	0.00
24/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	13443	13	13	13	0.00
24/06/2013	R210 On 01-August-13			Bond Future	152.07	155.2117	152.0707	155.2117	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
24/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	20929	18	21	18	0.00
24/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	20939	18	21	18	0.00
24/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	20919	18	21	18	0.00
24/06/2013	R211 On 01-August-13			Bond Future	128.41	129.5000	128.4102	129.5000	522.00
24/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	1600	1	2	1	0.00
24/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	1590	1	2	1	0.00
24/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	1580	0	2	0	0.00
24/06/2013	R212 On 01-August-13			Bond Future	126.39	128.8145	126.3926	128.8145	21,791.00
24/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	11617	9	12	9	0.00
24/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	11607	9	12	9	0.00
24/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	11597	9	12	9	0.00
24/06/2013	R213 On 01-August-13			Bond Future	8.86	87.0913	86.6262	87.0913	7,971.00
24/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	76011	76	76	76	0.00
24/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
24/06/2013	R213 On 07-November-13			Bond Future	8.96	84.7834	84.3117	84.7834	0.00
24/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	2451	3	2	3	0.00
24/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	2480	3	2	3	0.00
24/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	2510	3	3	3	0.00
24/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	5243	5	5	5	0.00
24/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	5293	5	5	5	0.00
24/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	5344	5	5	5	0.00
24/06/2013	R213 On 06-February-14			Bond Future	9.06	85.9231	85.4451	85.9231	0.00
24/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	2448	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
24/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	2423	3	2	3	0.00
24/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	2399	3	2	3	0.00
24/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	8455	8	8	8	0.00
24/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	8396	8	8	8	0.00
24/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	8338	8	8	8	0.00
24/06/2013	R213 On 08-May-14			Bond Future	9.16	83.5482	83.0636	83.5482	0.00
24/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	1636	2	2	2	0.00
24/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	1620	2	2	2	0.00
24/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	1604	2	2	2	0.00
24/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	13932	14	14	14	0.00
24/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	13858	14	14	14	0.00
24/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	13785	13	14	13	0.00
24/06/2013	R214 On 01-August-13			Bond Future	9.07	77.4462	76.9326	77.4462	840.00
24/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	66485	67	66	67	0.00
24/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
24/06/2013	R214 On 07-November-13			Bond Future	9.16	75.2549	74.7341	75.2549	0.00
24/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	596	1	1	1	0.00
24/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	585	1	1	1	0.00
24/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	607	1	1	1	0.00
24/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	12467	12	12	12	0.00
24/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	12644	12	13	12	0.00
24/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	12555	12	13	12	0.00
24/06/2013	R248 On 01-August-13			Bond Future	9.11	100.6148	100.0057	100.6148	603.00
24/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	14300	14	14	14	0.00
24/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	14429	14	14	14	0.00
24/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	14559	14	15	14	0.00
24/06/2013	R248 On 07-November-13			Bond Future	9.21	97.6136	96.9958	97.6136	0.00
24/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
24/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
24/06/2013	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
24/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	15267	15	15	15	0.00
24/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	15396	15	15	15	0.00
24/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	15525	15	16	15	0.00