



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 14/05/2013 To: 14/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	2025 On 01-August-13			Bond Future	119.67	119.5132	119.6654	119.5132	0.00
14/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1675	2	2	2	0.00
14/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1665	2	2	2	0.00
14/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1655	2	2	2	0.00
14/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
14/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
14/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
14/05/2013	2038 On 01-August-13			Bond Future	116.08	116.0469	116.0750	116.0469	9.00
14/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	1085	1	1	1	0.00
14/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	1065	1	1	1	0.00
14/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	1075	1	1	1	0.00
14/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
14/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
14/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
14/05/2013	2050 On 01-August-13			Bond Future	122.96	123.0878	122.9610	123.0878	122.00
14/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	3971	4	4	4	0.00
14/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	3961	4	4	4	0.00
14/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	3951	4	4	4	0.00
14/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
14/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
14/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
14/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	AL37 On 01-August-13			Index Future	426.69	427.4200	426.6850	427.4200	75.00
14/05/2013	AL37 On 07-November-13			Index Future	432.71	433.4530	432.7080	433.4530	0.00
14/05/2013	AL7T On 01-August-13			Index Future	521.16	522.6500	521.1630	522.6500	1.00
14/05/2013	AL7T On 07-November-13			Index Future	528.52	530.0260	528.5180	530.0260	0.00
14/05/2013	ALBI On 01-August-13			Index Future	461.17	463.4900	461.1670	463.4900	725.00
14/05/2013	ALBI On 07-November-13			Index Future	467.68	470.0310	467.6760	470.0310	85.00
14/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/05/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2013	EL28 On	01-August-13			Bond Future	116.80	116.8445	116.7996	116.8445	0.00
14/05/2013	EL28 On	01-August-13	114.99	Call	Bond Future	1810	2	2	2	0.00
14/05/2013	EL28 On	01-August-13	115.01	Call	Bond Future	1790	2	2	2	0.00
14/05/2013	EL28 On	01-August-13	115.00	Call	Bond Future	1800	2	2	2	0.00
14/05/2013	EL28 On	01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
14/05/2013	EL28 On	01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
14/05/2013	EL28 On	01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
14/05/2013	ES33 On	01-August-13			Bond Future	8.37	95.5664	94.5455	95.5664	292.00
14/05/2013	ES33 On	01-August-13	9.00	Call	Bond Future	5453	6	5	6	0.00
14/05/2013	ES33 On	01-August-13	91.02	Call	Bond Future	83494	85	83	85	0.00
14/05/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
14/05/2013	ES33 On	01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
14/05/2013	ES33 On	07-November-13			Bond Future	8.45	93.1339	92.0988	93.1339	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
14/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	335	1	0	1	0.00
14/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	423	1	0	1	0.00
14/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	511	2	1	2	0.00
14/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
14/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
14/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
14/05/2013	GOVI On 01-August-13			GOVI	460.27	462.5090	460.2680	462.5090	349.00
14/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	142780	17	14	17	0.00
14/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	142680	17	14	17	0.00
14/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	142580	16	14	16	0.00
14/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
14/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
14/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
14/05/2013	GOVI On 07-November-13			GOVI	466.76	469.0360	466.7640	469.0360	0.00
14/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	207740	23	21	23	0.00
14/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	207540	23	21	23	0.00
14/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	207640	23	21	23	0.00
14/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
14/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
14/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
14/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/05/2013	IGOV On 01-August-13			Index Future	211.67	211.8850	211.6710	211.8850	965.00
14/05/2013	IGOV On 07-November-13			Index Future	214.69	214.9030	214.6860	214.9030	7.00
14/05/2013	ILBI On 01-August-13			Index Future	574.14	574.0830	574.1370	574.0830	186.00
14/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/05/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.12	94.8800	94.8800	94.8800	0.00
14/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.00	95.0100	95.0000	95.0100	1,000.00
14/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.98	95.0300	95.0200	95.0300	0.00
14/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.89	95.1100	95.1100	95.1100	0.00
14/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.87	95.1300	95.1300	95.1300	2,200.00
14/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.81	95.1900	95.1900	95.1900	0.00
14/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.80	95.2000	95.2000	95.2000	1,500.00
14/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.81	95.2000	95.1900	95.2000	0.00
14/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	4.88	95.1400	95.1200	95.1400	1,000.00
14/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	4.98	95.0500	95.0200	95.0500	0.00
14/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.10	94.9300	94.9000	94.9300	1,000.00
14/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.24	94.7900	94.7600	94.7900	0.00
14/05/2013	R023 On 01-August-13			Bond Future	6.18	114.8380	114.5245	114.8380	9,365.00
14/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	8055	8	8	8	0.00
14/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	8193	9	8	9	0.00
14/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	8124	8	8	8	0.00
14/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R023 On 07-November-13			Bond Future	6.22	112.5431	112.2252	112.5431	0.00
14/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	1983	2	2	2	0.00
14/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	2129	2	2	2	0.00
14/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	2056	2	2	2	0.00
14/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R157 On 01-August-13			Bond Future	5.03	122.1106	122.0116	122.1106	7,989.00
14/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92556	93	93	93	0.00
14/05/2013	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
14/05/2013	R157 On 07-November-13			Bond Future	4.99	117.0277	116.9275	117.0277	0.00
14/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	1200	1	1	1	0.00
14/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	1233	1	1	1	0.00
14/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	1217	1	1	1	0.00
14/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	62	0	0	0	0.00
14/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	60	0	0	0	0.00
14/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	64	0	0	0	0.00
14/05/2013	R157 On 06-February-14			Bond Future	4.92	118.6048	118.5024	118.6048	0.00
14/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	1297	1	1	1	0.00
14/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	1270	1	1	1	0.00
14/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	1284	1	1	1	0.00
14/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	92	0	0	0	0.00
14/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	94	0	0	0	0.00
14/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	89	0	0	0	0.00
14/05/2013	R157 On 08-May-14			Bond Future	4.80	113.4034	113.2995	113.4034	0.00
14/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	559	1	1	1	0.00
14/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	546	1	1	1	0.00
14/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	532	1	1	1	0.00
14/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R186 On 01-August-13			Bond Future	6.82	134.1923	133.2184	134.1923	53,547.00
14/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	123946	125	124	125	0.00
14/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	2110	3	2	3	0.00
14/05/2013	R186 On 01-August-13	7.00	Call	Bond Future	3275	4	3	4	0.00
14/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	5082	6	5	6	4,315.00
14/05/2013	R186 On 01-August-13	6.75	Call	Bond Future	1864	2	2	2	2,500.00
14/05/2013	R186 On 01-August-13	6.75	Put	Bond Future	2642	2	3	2	0.00
14/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	700	1	1	1	0.00
14/05/2013	R186 On 01-August-13	7.00	Put	Bond Future	1437	1	1	1	4,100.00
14/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	2359	2	2	2	100.00
14/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R186 On 07-November-13			Bond Future	6.88	136.0861	135.0988	136.0861	540.00
14/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	2075	2	2	2	5,290.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	12581	13	13	13	0.00
14/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	12662	14	13	14	0.00
14/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	17586	19	18	19	0.00
14/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	12743	14	13	14	0.00
14/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	382	0	0	0	0.00
14/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	89	0	0	0	1,030.00
14/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	390	0	0	0	0.00
14/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	399	0	0	0	0.00
14/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	6021	5	6	5	0.00
14/05/2013	R186 On 06-February-14			Bond Future	6.92	132.6295	131.6279	132.6295	0.00
14/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	9877	11	10	11	0.00
14/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	9740	11	10	11	0.00
14/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	9809	11	10	11	0.00
14/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	1796	2	2	2	0.00
14/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	1818	2	2	2	0.00
14/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	1771	2	2	2	0.00
14/05/2013	R186 On 08-May-14			Bond Future	6.97	134.4275	133.4121	134.4275	0.00
14/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	1384	2	1	2	0.00
14/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	1286	2	1	2	0.00
14/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	1189	2	1	2	0.00
14/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R197 On 01-August-13			Bond Future	299.02	298.7020	299.0237	298.7020	2,633.00
14/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	4034	4	4	4	0.00
14/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	4024	4	4	4	0.00
14/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	4014	4	4	4	0.00
14/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R201 On 01-August-13			Bond Future	4.90	106.1639	106.1470	106.1639	0.00
14/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68901	69	69	69	0.00
14/05/2013	R201 On 01-August-13	107.45	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
14/05/2013	R201 On 07-November-13			Bond Future	4.80	107.6622	107.6453	107.6622	0.00
14/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	192	0	0	0	0.00
14/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	203	0	0	0	0.00
14/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	197	0	0	0	0.00
14/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	194	0	0	0	0.00
14/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	189	0	0	0	0.00
14/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	199	0	0	0	0.00
14/05/2013	R201 On 06-February-14			Bond Future	4.60	104.7043	104.6865	104.7043	0.00
14/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	606	1	1	1	0.00
14/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	591	1	1	1	0.00
14/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	598	1	1	1	0.00
14/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	47	0	0	0	0.00
14/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	48	0	0	0	0.00
14/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	46	0	0	0	0.00
14/05/2013	R201 On 08-May-14			Bond Future	4.24	106.1238	106.1055	106.1238	0.00
14/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	316	0	0	0	0.00
14/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	310	0	0	0	0.00
14/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	304	0	0	0	0.00
14/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R202 On 01-August-13			Bond Future	225.38	226.3917	225.3816	226.3917	44,020.00
14/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	2392	3	2	3	0.00
14/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	2382	3	2	3	0.00
14/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	2372	3	2	3	0.00
14/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R203 On 01-August-13			Bond Future	5.48	113.4356	113.2925	113.4356	9,032.00
14/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	100079	100	100	100	0.00
14/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R203 On 07-November-13			Bond Future	5.49	110.8772	110.7322	110.8772	0.00
14/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	1412	2	1	2	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	2115	2	2	2	0.00
14/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	2142	2	2	2	0.00
14/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	108503	109	109	109	0.00
14/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	2170	2	2	2	0.00
14/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	326	0	0	0	0.00
14/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	334	0	0	0	0.00
14/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	342	0	0	0	0.00
14/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	637	1	1	1	0.00
14/05/2013	R203 On 06-February-14			Bond Future	5.50	112.3712	112.2235	112.3712	0.00
14/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2626	3	3	3	0.00
14/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	2111	2	2	2	16.00
14/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2601	3	3	3	0.00
14/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	2575	3	3	3	0.00
14/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	442	0	0	0	0.00
14/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	435	0	0	0	0.00
14/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	609	1	1	1	0.00
14/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	427	0	0	0	0.00
14/05/2013	R203 On 08-May-14			Bond Future	5.50	109.7333	109.5834	109.7333	0.00
14/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	806	1	1	1	0.00
14/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	743	1	1	1	0.00
14/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	774	1	1	1	0.00
14/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R204 On 01-August-13			Bond Future	5.66	111.9043	111.7261	111.9043	13,573.00
14/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	102843	103	103	103	0.00
14/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R204 On 07-November-13			Bond Future	5.68	113.4836	113.3031	113.4836	0.00
14/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	3194	3	3	3	0.00
14/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	3230	3	3	3	0.00
14/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	3266	3	3	3	0.00
14/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	5995	6	6	6	0.00
14/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	60	0	0	0	1,270.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	381	0	0	0	0.00
14/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	390	0	0	0	0.00
14/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	399	0	0	0	0.00
14/05/2013	R204 On 06-February-14			Bond Future	5.69	110.9820	110.7983	110.9820	0.00
14/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	3650	4	4	4	0.00
14/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	3616	4	4	4	0.00
14/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	3683	4	4	4	0.00
14/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	562	1	1	1	0.00
14/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	581	1	1	1	0.00
14/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	572	1	1	1	0.00
14/05/2013	R204 On 08-May-14			Bond Future	5.71	112.4866	112.3001	112.4866	0.00
14/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1428	2	1	2	0.00
14/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	1469	2	1	2	0.00
14/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1386	2	1	2	0.00
14/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R206 On 01-August-13			Bond Future	4.95	101.5413	101.5176	101.5413	0.00
14/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30519	31	31	31	0.00
14/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R206 On 07-November-13			Bond Future	4.43	102.9744	102.9505	102.9744	0.00
14/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	18	0	0	0	0.00
14/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	20	0	0	0	0.00
14/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	19	0	0	0	0.00
14/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	42	0	0	0	0.00
14/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	41	0	0	0	0.00
14/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	43	0	0	0	0.00
14/05/2013	R207 On 01-August-13			Bond Future	5.86	108.0663	107.8077	108.0663	7,264.00
14/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	100237	100	100	100	0.00
14/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R207 On 07-November-13			Bond Future	5.89	109.5915	109.3294	109.5915	0.00
14/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	4512	5	5	5	0.00
14/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	4555	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
14/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	4598	5	5	5	0.00
14/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	312	0	0	0	0.00
14/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	320	0	0	0	0.00
14/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	328	0	0	0	0.00
14/05/2013	R207 On 06-February-14			Bond Future	5.91	107.4286	107.1623	107.4286	0.00
14/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	4441	5	4	5	0.00
14/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	4403	5	4	5	0.00
14/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	4364	5	4	5	0.00
14/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	684	1	1	1	0.00
14/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	673	1	1	1	0.00
14/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	662	1	1	1	0.00
14/05/2013	R207 On 08-May-14			Bond Future	5.93	108.8850	108.6149	108.8850	0.00
14/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	1354	2	1	2	0.00
14/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	1257	2	1	2	0.00
14/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	1305	2	1	2	0.00
14/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R208 On 01-August-13			Bond Future	5.93	107.6900	107.3661	107.6900	9,193.00
14/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	98322	99	98	99	0.00
14/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R208 On 07-November-13			Bond Future	5.95	105.8140	105.4857	105.8140	0.00
14/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	5303	6	5	6	0.00
14/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	5352	6	5	6	0.00
14/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	5401	6	5	6	0.00
14/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	8948	9	9	9	0.00
14/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	55	0	0	0	1,520.00
14/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	358	0	0	0	0.00
14/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	367	0	0	0	0.00
14/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	375	0	0	0	0.00
14/05/2013	R208 On 06-February-14			Bond Future	5.98	107.2397	106.9063	107.2397	0.00
14/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	5221	5	5	5	0.00
14/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	5177	5	5	5	0.00
14/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	5265	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	777	1	1	1	0.00
14/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	801	1	1	1	0.00
14/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	789	1	1	1	0.00
14/05/2013	R208 On 08-May-14			Bond Future	6.00	105.2969	104.9588	105.2969	0.00
14/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	1693	2	2	2	0.00
14/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	1749	2	2	2	0.00
14/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	1637	2	2	2	0.00
14/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R209 On 01-August-13			Bond Future	7.80	86.9964	85.8570	86.9964	9,942.00
14/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	75908	77	76	77	0.00
14/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R209 On 07-November-13			Bond Future	7.86	85.0798	83.9246	85.0798	0.00
14/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	8881	10	9	10	0.00
14/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	8942	10	9	10	0.00
14/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	9004	10	9	10	0.00
14/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	13399	14	13	14	0.00
14/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	274	0	0	0	980.00
14/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	967	1	1	1	0.00
14/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	983	1	1	1	0.00
14/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	1000	1	1	1	0.00
14/05/2013	R209 On 06-February-14			Bond Future	7.91	86.2262	85.0549	86.2262	0.00
14/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	7916	9	8	9	0.00
14/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	7861	9	8	9	0.00
14/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	7971	9	8	9	0.00
14/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	2440	2	2	2	0.00
14/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	2492	2	2	2	0.00
14/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	2466	2	2	2	0.00
14/05/2013	R209 On 08-May-14			Bond Future	7.97	84.2502	83.0627	84.2502	0.00
14/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00
14/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
14/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
14/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	1149	0	1	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
14/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	968	0	1	0	0.00
14/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	1059	0	1	0	0.00
14/05/2013	R210 On 01-August-13			Bond Future	175.63	175.5909	175.6295	175.5909	1,237.00
14/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	2639	3	3	3	0.00
14/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	2619	3	3	3	0.00
14/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	2629	3	3	3	0.00
14/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R211 On 01-August-13			Bond Future	130.49	130.4715	130.4942	130.4715	522.00
14/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	504	0	1	0	0.00
14/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	494	0	0	0	0.00
14/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	484	0	0	0	0.00
14/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R212 On 01-August-13			Bond Future	139.49	139.7415	139.4934	139.7415	21,791.00
14/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	1503	2	2	2	0.00
14/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	1483	2	1	2	0.00
14/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	1493	2	1	2	0.00
14/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R213 On 01-August-13			Bond Future	7.49	99.2412	98.2813	99.2412	6,824.00
14/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	87666	89	88	89	0.00
14/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R213 On 07-November-13			Bond Future	7.55	97.1051	96.1318	97.1051	0.00
14/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	9648	10	10	10	0.00
14/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	9714	11	10	11	0.00
14/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	9781	11	10	11	0.00
14/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	694	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
14/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	707	1	1	1	0.00
14/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	721	1	1	1	0.00
14/05/2013	R213 On 06-February-14			Bond Future	7.61	98.4134	97.4264	98.4134	0.00
14/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	8203	9	8	9	0.00
14/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	8145	9	8	9	0.00
14/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	8086	9	8	9	0.00
14/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	2161	2	2	2	0.00
14/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	2136	2	2	2	0.00
14/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	2112	2	2	2	0.00
14/05/2013	R213 On 08-May-14			Bond Future	7.66	96.2091	95.2084	96.2091	0.00
14/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	0	1	0	1	0.00
14/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	0	1	0	1	0.00
14/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	0	1	0	1	0.00
14/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	94	0	0	0	0.00
14/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	184	0	0	0	0.00
14/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	4	0	0	0	0.00
14/05/2013	R214 On 01-August-13			Bond Future	7.88	88.4832	87.3274	88.4832	840.00
14/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	76879	78	77	78	0.00
14/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
14/05/2013	R214 On 07-November-13			Bond Future	7.95	86.4478	85.2758	86.4478	0.00
14/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	3269	4	3	4	0.00
14/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	3355	4	3	4	0.00
14/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	3312	4	3	4	0.00
14/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	4729	4	5	4	0.00
14/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	4673	4	5	4	0.00
14/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	4785	4	5	4	0.00
14/05/2013	R248 On 01-August-13			Bond Future	8.04	113.6638	112.0562	113.6638	603.00
14/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
14/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
14/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
14/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	2249	1	2	1	0.00
14/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	2379	1	2	1	0.00
14/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	2508	1	3	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
14/05/2013	R248 On 07-November-13			Bond Future	8.10	110.8469	109.2169	110.8469	0.00
14/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
14/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
14/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
14/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	3046	1	3	1	0.00
14/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	3175	2	3	2	0.00
14/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	3304	2	3	2	0.00