



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 15/05/2013 To: 15/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	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
15/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	2025 On 01-August-13			Bond Future	119.74	119.6654	119.7425	119.6654	0.00
15/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1752	2	2	2	0.00
15/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1742	2	2	2	0.00
15/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1732	2	2	2	0.00
15/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
15/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
15/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
15/05/2013	2038 On 01-August-13			Bond Future	116.16	116.0750	116.1591	116.0750	9.00
15/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	1169	1	1	1	0.00
15/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	1149	1	1	1	0.00
15/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	1159	1	1	1	0.00
15/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
15/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
15/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
15/05/2013	2050 On 01-August-13			Bond Future	123.05	122.9610	123.0518	122.9610	122.00
15/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	4062	4	4	4	0.00
15/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	4052	4	4	4	0.00
15/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	4042	4	4	4	0.00
15/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
15/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
15/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
15/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	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
15/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	AL37 On 01-August-13			Index Future	426.26	426.6850	426.2550	426.6850	75.00
15/05/2013	AL37 On 07-November-13			Index Future	432.27	432.7080	432.2720	432.7080	0.00
15/05/2013	AL7T On 01-August-13			Index Future	519.07	521.1630	519.0670	521.1630	1.00
15/05/2013	AL7T On 07-November-13			Index Future	526.39	528.5180	526.3940	528.5180	0.00
15/05/2013	ALBI On 01-August-13			Index Future	460.27	461.1670	460.2670	461.1670	725.00
15/05/2013	ALBI On 07-November-13			Index Future	466.76	467.6760	466.7640	467.6760	85.00
15/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	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
15/05/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/05/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2013	EL28 On 01-August-13			Bond Future	116.88	116.7996	116.8845	116.7996	0.00
15/05/2013	EL28 On 01-August-13	114.99	Call	Bond Future	1895	2	2	2	0.00
15/05/2013	EL28 On 01-August-13	115.01	Call	Bond Future	1875	2	2	2	0.00
15/05/2013	EL28 On 01-August-13	115.00	Call	Bond Future	1885	2	2	2	0.00
15/05/2013	EL28 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
15/05/2013	EL28 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
15/05/2013	EL28 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
15/05/2013	ES33 On 01-August-13			Bond Future	8.40	94.5455	94.2910	94.5455	292.00
15/05/2013	ES33 On 01-August-13	9.00	Call	Bond Future	5199	5	5	5	0.00
15/05/2013	ES33 On 01-August-13	91.02	Call	Bond Future	83240	83	83	83	0.00
15/05/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
15/05/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
15/05/2013	ES33 On 07-November-13			Bond Future	8.48	92.0988	91.8407	92.0988	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
15/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	76	0	0	0	0.00
15/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	165	0	0	0	0.00
15/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	253	1	0	1	0.00
15/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
15/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
15/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
15/05/2013	GOVI On 01-August-13			GOVI	459.41	460.2680	459.4130	460.2680	346.00
15/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	134230	14	13	14	0.00
15/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	134030	14	13	14	0.00
15/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	134130	14	13	14	0.00
15/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
15/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
15/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
15/05/2013	GOVI On 07-November-13			GOVI	465.90	466.7640	465.8980	466.7640	0.00
15/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	199080	21	20	21	0.00
15/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	198880	21	20	21	0.00
15/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	198980	21	20	21	0.00
15/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
15/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
15/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
15/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/05/2013	IGOV On 01-August-13			Index Future	211.73	211.6710	211.7320	211.6710	965.00
15/05/2013	IGOV On 07-November-13			Index Future	214.75	214.6860	214.7490	214.6860	7.00
15/05/2013	ILBI On 01-August-13			Index Future	573.79	574.1370	573.7940	574.1370	186.00
15/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/05/2013	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
15/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/05/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.13	94.8800	94.8750	94.8800	0.00
15/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.02	95.0000	94.9800	95.0000	750.00
15/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.00	95.0200	95.0000	95.0200	0.00
15/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.92	95.1100	95.0800	95.1100	0.00
15/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.90	95.1300	95.1000	95.1300	2,200.00
15/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.84	95.1900	95.1600	95.1900	0.00
15/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.82	95.2000	95.1800	95.2000	1,500.00
15/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.84	95.1900	95.1600	95.1900	0.00
15/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	4.92	95.1200	95.0800	95.1200	1,000.00
15/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.03	95.0200	94.9700	95.0200	0.00
15/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.16	94.9000	94.8400	94.9000	1,000.00
15/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.29	94.7600	94.7100	94.7600	0.00
15/05/2013	R023 On 01-August-13			Bond Future	6.25	114.5245	114.0221	114.5245	9,365.00
15/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	7552	8	8	8	0.00
15/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	7691	8	8	8	0.00
15/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	7622	8	8	8	0.00
15/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R023 On 07-November-13			Bond Future	6.29	112.2252	111.7159	112.2252	0.00
15/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	1474	2	1	2	0.00
15/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	1619	2	2	2	0.00
15/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	1547	2	2	2	0.00
15/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R157 On 01-August-13			Bond Future	5.03	122.0116	122.0220	122.0116	7,989.00
15/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92566	93	93	93	0.00
15/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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15/05/2013	R157 On 07-November-13			Bond Future	4.99	116.9275	116.9382	116.9275	0.00
15/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	1209	1	1	1	0.00
15/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	1242	1	1	1	0.00
15/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	1225	1	1	1	0.00
15/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	60	0	0	0	0.00
15/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	58	0	0	0	0.00
15/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	62	0	0	0	0.00
15/05/2013	R157 On 06-February-14			Bond Future	4.91	118.5024	118.5123	118.5024	0.00
15/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	1304	1	1	1	0.00
15/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	1276	1	1	1	0.00
15/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	1290	1	1	1	0.00
15/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	88	0	0	0	0.00
15/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	90	0	0	0	0.00
15/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	86	0	0	0	0.00
15/05/2013	R157 On 08-May-14			Bond Future	4.80	113.2995	113.3092	113.2995	0.00
15/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	569	1	1	1	0.00
15/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	555	1	1	1	0.00
15/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	542	1	1	1	0.00
15/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R186 On 01-August-13			Bond Future	6.84	133.2184	133.0201	133.2184	53,747.00
15/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	123748	124	124	124	0.00
15/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	2034	2	2	2	0.00
15/05/2013	R186 On 01-August-13	7.00	Call	Bond Future	3167	3	3	3	0.00
15/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	4940	5	5	5	4,315.00
15/05/2013	R186 On 01-August-13	6.75	Call	Bond Future	1796	2	2	2	2,500.00
15/05/2013	R186 On 01-August-13	6.75	Put	Bond Future	2772	3	3	3	0.00
15/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	756	1	1	1	0.00
15/05/2013	R186 On 01-August-13	7.00	Put	Bond Future	1527	1	2	1	4,100.00
15/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	2481	2	2	2	100.00
15/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R186 On 07-November-13			Bond Future	6.89	135.0988	134.8977	135.0988	540.00
15/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	1992	2	2	2	5,290.00

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15/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	12401	13	12	13	0.00
15/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	12482	13	12	13	0.00
15/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	17391	18	17	18	0.00
15/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	12562	13	13	13	0.00
15/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	402	0	0	0	0.00
15/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	95	0	0	0	1,030.00
15/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	411	0	0	0	0.00
15/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	420	0	0	0	0.00
15/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	6140	6	6	6	0.00
15/05/2013	R186 On 06-February-14			Bond Future	6.94	131.6279	131.4232	131.6279	0.00
15/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	9681	10	10	10	0.00
15/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	9542	10	10	10	0.00
15/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	9612	10	10	10	0.00
15/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	1803	2	2	2	0.00
15/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	1825	2	2	2	0.00
15/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	1780	2	2	2	0.00
15/05/2013	R186 On 08-May-14			Bond Future	6.99	133.4121	133.2042	133.4121	0.00
15/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	1176	1	1	1	0.00
15/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	1078	1	1	1	0.00
15/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	981	1	1	1	0.00
15/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R197 On 01-August-13			Bond Future	299.21	299.0237	299.2124	299.0237	2,633.00
15/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	4222	4	4	4	0.00
15/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	4212	4	4	4	0.00
15/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	4202	4	4	4	0.00
15/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R201 On 01-August-13			Bond Future	4.91	106.1470	106.1370	106.1470	0.00
15/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68891	69	69	69	0.00
15/05/2013	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
15/05/2013	R201 On 07-November-13			Bond Future	4.81	107.6453	107.6352	107.6453	0.00
15/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	192	0	0	0	0.00
15/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	203	0	0	0	0.00
15/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	197	0	0	0	0.00
15/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	204	0	0	0	0.00
15/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	198	0	0	0	0.00
15/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	209	0	0	0	0.00
15/05/2013	R201 On 06-February-14			Bond Future	4.62	104.6865	104.6754	104.6865	0.00
15/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	600	1	1	1	0.00
15/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	586	1	1	1	0.00
15/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	593	1	1	1	0.00
15/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	53	0	0	0	0.00
15/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	54	0	0	0	0.00
15/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	51	0	0	0	0.00
15/05/2013	R201 On 08-May-14			Bond Future	4.26	106.1055	106.0940	106.1055	0.00
15/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	305	0	0	0	0.00
15/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	299	0	0	0	0.00
15/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	293	0	0	0	0.00
15/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R202 On 01-August-13			Bond Future	225.54	225.3816	225.5415	225.3816	44,020.00
15/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	2552	2	3	2	0.00
15/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	2542	2	3	2	0.00
15/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	2532	2	3	2	0.00
15/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R203 On 01-August-13			Bond Future	5.48	113.2925	113.2740	113.2925	9,032.00
15/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	100061	100	100	100	0.00
15/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R203 On 07-November-13			Bond Future	5.50	110.7322	110.7136	110.7322	0.00
15/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	1395	1	1	1	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
15/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	2099	2	2	2	0.00
15/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	2126	2	2	2	0.00
15/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	108484	109	108	109	0.00
15/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	2154	2	2	2	0.00
15/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	328	0	0	0	0.00
15/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	336	0	0	0	0.00
15/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	344	0	0	0	0.00
15/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	638	1	1	1	0.00
15/05/2013	R203 On 06-February-14			Bond Future	5.51	112.2235	112.2038	112.2235	0.00
15/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2606	3	3	3	0.00
15/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	2092	2	2	2	16.00
15/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2581	3	3	3	0.00
15/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	2555	3	3	3	0.00
15/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	442	0	0	0	0.00
15/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	435	0	0	0	0.00
15/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	610	1	1	1	0.00
15/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	427	0	0	0	0.00
15/05/2013	R203 On 08-May-14			Bond Future	5.51	109.5834	109.5631	109.5834	0.00
15/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	785	1	1	1	0.00
15/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	723	1	1	1	0.00
15/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	754	1	1	1	0.00
15/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R204 On 01-August-13			Bond Future	5.67	111.7261	111.6792	111.7261	13,573.00
15/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	102796	103	103	103	0.00
15/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R204 On 07-November-13			Bond Future	5.69	113.3031	113.2557	113.3031	0.00
15/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	3151	3	3	3	0.00
15/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	3187	3	3	3	0.00
15/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	3223	3	3	3	0.00
15/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	5948	6	6	6	0.00
15/05/2013	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
15/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	385	0	0	0	0.00
15/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	394	0	0	0	0.00
15/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	403	0	0	0	0.00
15/05/2013	R204 On 06-February-14			Bond Future	5.70	110.7983	110.7493	110.7983	0.00
15/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	3604	4	4	4	0.00
15/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	3571	4	4	4	0.00
15/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	3637	4	4	4	0.00
15/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	565	1	1	1	0.00
15/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	584	1	1	1	0.00
15/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	575	1	1	1	0.00
15/05/2013	R204 On 08-May-14			Bond Future	5.72	112.3001	112.2502	112.3001	0.00
15/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1378	1	1	1	0.00
15/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	1419	1	1	1	0.00
15/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1336	1	1	1	0.00
15/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R206 On 01-August-13			Bond Future	4.96	101.5176	101.5136	101.5176	0.00
15/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30515	31	31	31	0.00
15/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R206 On 07-November-13			Bond Future	4.45	102.9505	102.9466	102.9505	0.00
15/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	16	0	0	0	0.00
15/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	18	0	0	0	0.00
15/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	17	0	0	0	0.00
15/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	44	0	0	0	0.00
15/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	43	0	0	0	0.00
15/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	45	0	0	0	0.00
15/05/2013	R207 On 01-August-13			Bond Future	5.90	107.8077	107.5545	107.8077	7,364.00
15/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	99983	100	100	100	0.00
15/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R207 On 07-November-13			Bond Future	5.93	109.3294	109.0728	109.3294	0.00
15/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	4290	5	4	5	0.00
15/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	4333	5	4	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
15/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	4375	5	4	5	0.00
15/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	346	0	0	0	0.00
15/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	355	0	0	0	0.00
15/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	363	0	0	0	0.00
15/05/2013	R207 On 06-February-14			Bond Future	5.96	107.1623	106.9013	107.1623	0.00
15/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	4238	4	4	4	0.00
15/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	4200	4	4	4	0.00
15/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	4163	4	4	4	0.00
15/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	743	1	1	1	0.00
15/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	732	1	1	1	0.00
15/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	720	1	1	1	0.00
15/05/2013	R207 On 08-May-14			Bond Future	5.99	108.6149	108.3501	108.6149	0.00
15/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	1089	1	1	1	0.00
15/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	992	1	1	1	0.00
15/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	1041	1	1	1	0.00
15/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R208 On 01-August-13			Bond Future	5.99	107.3661	106.9511	107.3661	9,193.00
15/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	97907	98	98	98	0.00
15/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R208 On 07-November-13			Bond Future	6.02	105.4857	105.0649	105.4857	0.00
15/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	4944	5	5	5	0.00
15/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	4992	5	5	5	0.00
15/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	5039	5	5	5	0.00
15/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	8538	9	9	9	0.00
15/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	67	0	0	0	1,520.00
15/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	418	0	0	0	0.00
15/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	427	0	0	0	0.00
15/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	437	0	0	0	0.00
15/05/2013	R208 On 06-February-14			Bond Future	6.05	106.9063	106.4790	106.9063	0.00
15/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	4892	5	5	5	0.00
15/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	4849	5	5	5	0.00
15/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	4934	5	5	5	0.00

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15/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	873	1	1	1	0.00
15/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	900	1	1	1	0.00
15/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	887	1	1	1	0.00
15/05/2013	R208 On 08-May-14			Bond Future	6.08	104.9588	104.5254	104.9588	0.00
15/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	1260	2	1	2	0.00
15/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	1316	2	1	2	0.00
15/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	1204	2	1	2	0.00
15/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R209 On 01-August-13			Bond Future	7.82	85.8570	85.5919	85.8570	9,942.00
15/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	75643	76	76	76	0.00
15/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R209 On 07-November-13			Bond Future	7.89	83.9246	83.6558	83.9246	0.00
15/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	8682	9	9	9	0.00
15/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	8743	9	9	9	0.00
15/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	8804	9	9	9	0.00
15/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	13157	13	13	13	0.00
15/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	301	0	0	0	980.00
15/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	1036	1	1	1	0.00
15/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	1053	1	1	1	0.00
15/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	1070	1	1	1	0.00
15/05/2013	R209 On 06-February-14			Bond Future	7.94	85.0549	84.7818	85.0549	0.00
15/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	7710	8	8	8	0.00
15/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	7655	8	8	8	0.00
15/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	7764	8	8	8	0.00
15/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	2506	2	3	2	0.00
15/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	2560	2	3	2	0.00
15/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	2533	2	3	2	0.00
15/05/2013	R209 On 08-May-14			Bond Future	8.00	83.0627	82.7858	83.0627	0.00
15/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00
15/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
15/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
15/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	1426	1	1	1	0.00

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15/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	1245	1	1	1	0.00
15/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	1336	1	1	1	0.00
15/05/2013	R210 On 01-August-13			Bond Future	175.86	175.6295	175.8568	175.6295	1,237.00
15/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	2867	3	3	3	0.00
15/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	2847	3	3	3	0.00
15/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	2857	3	3	3	0.00
15/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R211 On 01-August-13			Bond Future	130.56	130.4942	130.5625	130.4942	522.00
15/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	573	1	1	1	0.00
15/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	563	0	1	0	0.00
15/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	553	0	1	0	0.00
15/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R212 On 01-August-13			Bond Future	139.58	139.4934	139.5794	139.4934	21,791.00
15/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	1589	2	2	2	0.00
15/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	1569	1	2	1	0.00
15/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	1579	1	2	1	0.00
15/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R213 On 01-August-13			Bond Future	7.52	98.2813	97.9640	98.2813	6,824.00
15/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	87349	88	87	88	0.00
15/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R213 On 07-November-13			Bond Future	7.59	96.1318	95.8100	96.1318	0.00
15/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	9398	10	9	10	0.00
15/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	9463	10	9	10	0.00
15/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	9529	10	10	10	0.00
15/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	764	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
15/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	778	1	1	1	0.00
15/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	792	1	1	1	0.00
15/05/2013	R213 On 06-February-14			Bond Future	7.64	97.4264	97.0996	97.4264	0.00
15/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	8014	8	8	8	0.00
15/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	7956	8	8	8	0.00
15/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	7899	8	8	8	0.00
15/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	2300	2	2	2	0.00
15/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	2275	2	2	2	0.00
15/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	2250	2	2	2	0.00
15/05/2013	R213 On 08-May-14			Bond Future	7.70	95.2084	94.8769	95.2084	0.00
15/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
15/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
15/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
15/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	426	0	0	0	0.00
15/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	515	0	1	0	0.00
15/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	336	0	0	0	0.00
15/05/2013	R214 On 01-August-13			Bond Future	7.91	87.3274	87.0465	87.3274	840.00
15/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	76599	77	77	77	0.00
15/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
15/05/2013	R214 On 07-November-13			Bond Future	7.97	85.2758	84.9911	85.2758	0.00
15/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	3135	3	3	3	0.00
15/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	3218	3	3	3	0.00
15/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	3176	3	3	3	0.00
15/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	4878	5	5	5	0.00
15/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	4821	5	5	5	0.00
15/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	4936	5	5	5	0.00
15/05/2013	R248 On 01-August-13			Bond Future	8.06	112.0562	111.7624	112.0562	603.00
15/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
15/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
15/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
15/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	2543	2	3	2	0.00
15/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	2673	2	3	2	0.00
15/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	2802	3	3	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
15/05/2013	R248 On 07-November-13			Bond Future	8.13	109.2169	108.9191	109.2169	0.00
15/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
15/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
15/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
15/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	3344	3	3	3	0.00
15/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	3473	3	3	3	0.00
15/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	3602	3	4	3	0.00