



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 20/05/2013 To: 20/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	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
20/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	2025 On 01-August-13			Bond Future	119.69	119.7935	119.6920	119.7935	0.00
20/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1702	2	2	2	0.00
20/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1692	2	2	2	0.00
20/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1682	2	2	2	0.00
20/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
20/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
20/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
20/05/2013	2038 On 01-August-13			Bond Future	116.24	116.2150	116.2426	116.2150	9.00
20/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	1253	1	1	1	0.00
20/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	1233	1	1	1	0.00
20/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	1243	1	1	1	0.00
20/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
20/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
20/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
20/05/2013	2050 On 01-August-13			Bond Future	121.43	122.6420	121.4292	122.6420	122.00
20/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	2439	4	2	4	0.00
20/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	2429	4	2	4	0.00
20/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	2419	4	2	4	0.00
20/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
20/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
20/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
20/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	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
20/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	AL37 On 01-August-13			Index Future	424.75	426.1090	424.7530	426.1090	75.00
20/05/2013	AL37 On 07-November-13			Index Future	430.75	432.1250	430.7510	432.1250	0.00
20/05/2013	AL7T On 01-August-13			Index Future	516.11	518.9000	516.1110	518.9000	1.00
20/05/2013	AL7T On 07-November-13			Index Future	523.40	526.2270	523.3990	526.2270	0.00
20/05/2013	ALBI On 01-August-13			Index Future	456.91	459.6810	456.9070	459.6810	725.00
20/05/2013	ALBI On 07-November-13			Index Future	463.36	466.1710	463.3600	466.1710	85.00
20/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	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
20/05/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/05/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2013	EL28 On	01-August-13			Bond Future	116.17	116.7216	116.1672	116.7216	0.00
20/05/2013	EL28 On	01-August-13	115.00	Call	Bond Future	1167	2	1	2	0.00
20/05/2013	EL28 On	01-August-13	114.99	Call	Bond Future	1177	2	1	2	0.00
20/05/2013	EL28 On	01-August-13	115.01	Call	Bond Future	1157	2	1	2	0.00
20/05/2013	EL28 On	01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
20/05/2013	EL28 On	01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
20/05/2013	EL28 On	01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
20/05/2013	ES33 On	01-August-13			Bond Future	8.54	93.9385	92.9912	93.9385	292.00
20/05/2013	ES33 On	01-August-13	9.00	Call	Bond Future	3899	5	4	5	0.00
20/05/2013	ES33 On	01-August-13	91.02	Call	Bond Future	81940	83	82	83	0.00
20/05/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
20/05/2013	ES33 On	01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
20/05/2013	ES33 On	07-November-13			Bond Future	8.63	91.4834	90.5233	91.4834	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
20/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
20/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
20/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	1065	0	1	0	0.00
20/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	1153	0	1	0	0.00
20/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	1241	0	1	0	0.00
20/05/2013	GOVI On 01-August-13			GOVI	456.13	458.8440	456.1280	458.8440	347.00
20/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	101380	13	10	13	0.00
20/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	101180	13	10	13	0.00
20/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	101280	13	10	13	0.00
20/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
20/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
20/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
20/05/2013	GOVI On 07-November-13			GOVI	462.57	465.3220	462.5700	465.3220	0.00
20/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	165800	19	17	19	0.00
20/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	165700	19	17	19	0.00
20/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	165600	19	17	19	0.00
20/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
20/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
20/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
20/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/05/2013	IGOV On 01-August-13			Index Future	211.86	212.0440	211.8560	212.0440	965.00
20/05/2013	IGOV On 07-November-13			Index Future	214.88	215.0650	214.8750	215.0650	7.00
20/05/2013	ILBI On 01-August-13			Index Future	574.78	572.7420	574.7800	572.7420	186.00
20/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/05/2013	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
20/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.01	94.9900	94.9900	94.9900	750.00
20/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.94	95.0000	95.0600	95.0000	0.00
20/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.90	95.1100	95.1000	95.1100	0.00
20/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.84	95.1300	95.1600	95.1300	2,200.00
20/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.85	95.1900	95.1500	95.1900	0.00
20/05/2013	JBAF On 20-November-13			Jibar Tradeable Future	4.84	95.2000	95.1600	95.2000	0.00
20/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.84	95.2000	95.1600	95.2000	1,500.00
20/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.87	95.1800	95.1300	95.1800	0.00
20/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	4.96	95.1100	95.0400	95.1100	0.00
20/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.05	95.0000	94.9500	95.0000	0.00
20/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.18	94.8800	94.8200	94.8800	0.00
20/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.32	94.7500	94.6800	94.7500	0.00
20/05/2013	R023 On 01-August-13			Bond Future	6.34	114.0278	113.3675	114.0278	9,413.00
20/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	6898	8	7	8	0.00
20/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	7036	8	7	8	0.00
20/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	6967	8	7	8	0.00
20/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R023 On 07-November-13			Bond Future	6.38	111.7219	111.0530	111.7219	0.00
20/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	811	1	1	1	0.00
20/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	956	2	1	2	0.00
20/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	884	2	1	2	0.00
20/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R157 On 01-August-13			Bond Future	5.09	122.0571	121.8857	122.0571	7,989.00
20/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92430	93	92	93	0.00
20/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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20/05/2013	R157 On	07-November-13				Bond Future	5.06	116.9740	116.8008	116.9740	0.00
20/05/2013	R157 On	07-November-13	5.59	Call		Bond Future	1087	1	1	1	0.00
20/05/2013	R157 On	07-November-13	5.61	Call		Bond Future	1120	1	1	1	0.00
20/05/2013	R157 On	07-November-13	5.60	Call		Bond Future	1103	1	1	1	0.00
20/05/2013	R157 On	07-November-13	5.60	Put		Bond Future	76	0	0	0	0.00
20/05/2013	R157 On	07-November-13	5.61	Put		Bond Future	73	0	0	0	0.00
20/05/2013	R157 On	07-November-13	5.59	Put		Bond Future	78	0	0	0	0.00
20/05/2013	R157 On	06-February-14				Bond Future	5.00	118.5471	118.3694	118.5471	0.00
20/05/2013	R157 On	06-February-14	5.66	Call		Bond Future	1181	1	1	1	0.00
20/05/2013	R157 On	06-February-14	5.64	Call		Bond Future	1154	1	1	1	0.00
20/05/2013	R157 On	06-February-14	5.65	Call		Bond Future	1167	1	1	1	0.00
20/05/2013	R157 On	06-February-14	5.65	Put		Bond Future	109	0	0	0	0.00
20/05/2013	R157 On	06-February-14	5.64	Put		Bond Future	111	0	0	0	0.00
20/05/2013	R157 On	06-February-14	5.66	Put		Bond Future	106	0	0	0	0.00
20/05/2013	R157 On	08-May-14				Bond Future	4.90	113.3440	113.1631	113.3440	0.00
20/05/2013	R157 On	08-May-14	5.21	Call		Bond Future	423	1	0	1	0.00
20/05/2013	R157 On	08-May-14	5.20	Call		Bond Future	409	1	0	1	0.00
20/05/2013	R157 On	08-May-14	5.19	Call		Bond Future	396	1	0	1	0.00
20/05/2013	R157 On	08-May-14	5.19	Put		Bond Future	0	0	0	0	0.00
20/05/2013	R157 On	08-May-14	5.20	Put		Bond Future	0	0	0	0	0.00
20/05/2013	R157 On	08-May-14	5.21	Put		Bond Future	0	0	0	0	0.00
20/05/2013	R186 On	01-August-13				Bond Future	6.96	132.8162	131.7517	132.8162	54,717.00
20/05/2013	R186 On	01-August-13	128.26	Call		Bond Future	122479	124	122	124	0.00
20/05/2013	R186 On	01-August-13	6.80	Call		Bond Future	1416	2	1	2	0.00
20/05/2013	R186 On	01-August-13	7.00	Call		Bond Future	2359	3	2	3	0.00
20/05/2013	R186 On	01-August-13	7.25	Call		Bond Future	3935	5	4	5	4,315.00
20/05/2013	R186 On	01-August-13	6.75	Call		Bond Future	1227	2	1	2	2,500.00
20/05/2013	R186 On	01-August-13	6.75	Put		Bond Future	3471	3	3	3	0.00
20/05/2013	R186 On	01-August-13	7.25	Put		Bond Future	1019	1	1	1	0.00
20/05/2013	R186 On	01-August-13	7.00	Put		Bond Future	1988	2	2	2	4,100.00
20/05/2013	R186 On	01-August-13	6.80	Put		Bond Future	3132	3	3	3	100.00
20/05/2013	R186 On	01-August-13	128.26	Put		Bond Future	0	0	0	0	0.00
20/05/2013	R186 On	07-November-13				Bond Future	7.02	134.6914	133.6126	134.6914	540.00
20/05/2013	R186 On	07-November-13	8.16	Call		Bond Future	11379	12	11	12	0.00

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20/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	16134	17	16	17	0.00
20/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	1544	2	2	2	5,290.00
20/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	11300	12	11	12	0.00
20/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	11221	12	11	12	0.00
20/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	526	0	1	0	0.00
20/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	515	0	1	0	0.00
20/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	6977	6	7	6	0.00
20/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	124	0	0	0	1,030.00
20/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	504	0	1	0	0.00
20/05/2013	R186 On 06-February-14			Bond Future	7.07	131.2123	130.1165	131.2123	0.00
20/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	8669	10	9	10	0.00
20/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	8536	9	9	9	0.00
20/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	8603	9	9	9	0.00
20/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	2100	2	2	2	0.00
20/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	2127	2	2	2	0.00
20/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	2075	2	2	2	0.00
20/05/2013	R186 On 08-May-14			Bond Future	7.13	132.9899	131.8786	132.9899	0.00
20/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	0	1	0	1	0.00
20/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	0	1	0	1	0.00
20/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	0	1	0	1	0.00
20/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	345	0	0	0	0.00
20/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	247	0	0	0	0.00
20/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	150	0	0	0	0.00
20/05/2013	R197 On 01-August-13			Bond Future	298.37	299.3376	298.3670	299.3376	2,633.00
20/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	3377	4	3	4	0.00
20/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	3367	4	3	4	0.00
20/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	3357	4	3	4	0.00
20/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R201 On 01-August-13			Bond Future	4.93	106.1986	106.1027	106.1986	0.00
20/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68857	69	69	69	0.00
20/05/2013	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
20/05/2013	R201 On	07-November-13				Bond Future	4.84	107.6980	107.6012	107.6980	0.00
20/05/2013	R201 On	07-November-13	4.79	Call		Bond Future	173	0	0	0	0.00
20/05/2013	R201 On	07-November-13	4.81	Call		Bond Future	183	0	0	0	0.00
20/05/2013	R201 On	07-November-13	4.80	Call		Bond Future	178	0	0	0	0.00
20/05/2013	R201 On	07-November-13	4.80	Put		Bond Future	218	0	0	0	0.00
20/05/2013	R201 On	07-November-13	4.81	Put		Bond Future	213	0	0	0	0.00
20/05/2013	R201 On	07-November-13	4.79	Put		Bond Future	224	0	0	0	0.00
20/05/2013	R201 On	06-February-14				Bond Future	4.66	104.7376	104.6376	104.7376	0.00
20/05/2013	R201 On	06-February-14	5.26	Call		Bond Future	568	1	1	1	0.00
20/05/2013	R201 On	06-February-14	5.24	Call		Bond Future	554	1	1	1	0.00
20/05/2013	R201 On	06-February-14	5.25	Call		Bond Future	561	1	1	1	0.00
20/05/2013	R201 On	06-February-14	5.25	Put		Bond Future	58	0	0	0	0.00
20/05/2013	R201 On	06-February-14	5.24	Put		Bond Future	59	0	0	0	0.00
20/05/2013	R201 On	06-February-14	5.26	Put		Bond Future	57	0	0	0	0.00
20/05/2013	R201 On	08-May-14				Bond Future	4.32	106.1566	106.0546	106.1566	0.00
20/05/2013	R201 On	08-May-14	4.76	Call		Bond Future	266	0	0	0	0.00
20/05/2013	R201 On	08-May-14	4.75	Call		Bond Future	259	0	0	0	0.00
20/05/2013	R201 On	08-May-14	4.74	Call		Bond Future	253	0	0	0	0.00
20/05/2013	R201 On	08-May-14	4.74	Put		Bond Future	0	0	0	0	0.00
20/05/2013	R201 On	08-May-14	4.75	Put		Bond Future	0	0	0	0	0.00
20/05/2013	R201 On	08-May-14	4.76	Put		Bond Future	0	0	0	0	0.00
20/05/2013	R202 On	01-August-13				Bond Future	226.76	226.7110	226.7635	226.7110	44,020.00
20/05/2013	R202 On	01-August-13	222.99	Call		Bond Future	3773	4	4	4	0.00
20/05/2013	R202 On	01-August-13	223.00	Call		Bond Future	3763	4	4	4	0.00
20/05/2013	R202 On	01-August-13	223.01	Call		Bond Future	3753	4	4	4	0.00
20/05/2013	R202 On	01-August-13	223.01	Put		Bond Future	0	0	0	0	0.00
20/05/2013	R202 On	01-August-13	223.00	Put		Bond Future	0	0	0	0	0.00
20/05/2013	R202 On	01-August-13	222.99	Put		Bond Future	0	0	0	0	0.00
20/05/2013	R203 On	01-August-13				Bond Future	5.56	113.2548	112.9903	113.2548	9,032.00
20/05/2013	R203 On	01-August-13	109.11	Call		Bond Future	99777	100	100	100	0.00
20/05/2013	R203 On	01-August-13	109.11	Put		Bond Future	0	0	0	0	0.00
20/05/2013	R203 On	07-November-13				Bond Future	5.58	110.6944	110.4266	110.6944	0.00
20/05/2013	R203 On	07-November-13	5.71	Call		Bond Future	1208	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
20/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	1872	2	2	2	0.00
20/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	1899	2	2	2	0.00
20/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	108197	108	108	108	0.00
20/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	1925	2	2	2	0.00
20/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	387	0	0	0	0.00
20/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	396	0	0	0	0.00
20/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	405	0	0	0	0.00
20/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	739	1	1	1	0.00
20/05/2013	R203 On 06-February-14			Bond Future	5.60	112.1828	111.9095	112.1828	0.00
20/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2376	3	2	3	0.00
20/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	1883	2	2	2	16.00
20/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2351	3	2	3	0.00
20/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	2327	3	2	3	0.00
20/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	508	0	1	0	0.00
20/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	499	0	0	0	0.00
20/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	695	1	1	1	0.00
20/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	491	0	0	0	0.00
20/05/2013	R203 On 08-May-14			Bond Future	5.61	109.5414	109.2637	109.5414	0.00
20/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	486	1	0	1	0.00
20/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	423	1	0	1	0.00
20/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	455	1	0	1	0.00
20/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R204 On 01-August-13			Bond Future	5.75	111.6053	111.2757	111.6053	13,573.00
20/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	102392	103	102	103	0.00
20/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R204 On 07-November-13			Bond Future	5.78	113.1811	112.8474	113.1811	0.00
20/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	2818	3	3	3	0.00
20/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	2853	3	3	3	0.00
20/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	2887	3	3	3	0.00
20/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	5553	6	6	6	0.00
20/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	74	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
20/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	458	0	0	0	0.00
20/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	468	0	0	0	0.00
20/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	479	0	0	0	0.00
20/05/2013	R204 On 06-February-14			Bond Future	5.80	110.6723	110.3321	110.6723	0.00
20/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	3276	4	3	4	0.00
20/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	3244	4	3	4	0.00
20/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	3308	4	3	4	0.00
20/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	653	1	1	1	0.00
20/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	674	1	1	1	0.00
20/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	664	1	1	1	0.00
20/05/2013	R204 On 08-May-14			Bond Future	5.82	112.1716	111.8261	112.1716	0.00
20/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	954	1	1	1	0.00
20/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	995	1	1	1	0.00
20/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	912	1	1	1	0.00
20/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R206 On 01-August-13			Bond Future	5.03	101.5226	101.4864	101.5226	0.00
20/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30488	31	30	31	0.00
20/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R206 On 07-November-13			Bond Future	4.60	102.9560	102.9197	102.9560	0.00
20/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	9	0	0	0	0.00
20/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	9	0	0	0	0.00
20/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	9	0	0	0	0.00
20/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	63	0	0	0	0.00
20/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	61	0	0	0	0.00
20/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	64	0	0	0	0.00
20/05/2013	R207 On 01-August-13			Bond Future	6.00	107.5299	107.0449	107.5299	7,664.00
20/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	99474	100	99	100	0.00
20/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R207 On 07-November-13			Bond Future	6.03	109.0481	108.5567	109.0481	0.00
20/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	3850	4	4	4	0.00
20/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	3891	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	3932	4	4	4	0.00
20/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	419	0	0	0	0.00
20/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	429	0	0	0	0.00
20/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	439	0	0	0	0.00
20/05/2013	R207 On 06-February-14			Bond Future	6.06	106.8749	106.3750	106.8749	0.00
20/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	3828	4	4	4	0.00
20/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	3792	4	4	4	0.00
20/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	3756	4	4	4	0.00
20/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	862	1	1	1	0.00
20/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	850	1	1	1	0.00
20/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	837	1	1	1	0.00
20/05/2013	R207 On 08-May-14			Bond Future	6.10	108.3228	107.8154	108.3228	0.00
20/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	555	1	1	1	0.00
20/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	457	1	0	1	0.00
20/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	506	1	1	1	0.00
20/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R208 On 01-August-13			Bond Future	6.09	106.8905	106.3140	106.8905	9,193.00
20/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	97270	98	97	98	0.00
20/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R208 On 07-November-13			Bond Future	6.13	105.0038	104.4196	105.0038	0.00
20/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	4397	5	4	5	0.00
20/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	4443	5	4	5	0.00
20/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	4489	5	4	5	0.00
20/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	7912	8	8	8	0.00
20/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	86	0	0	0	1,520.00
20/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	513	0	1	0	0.00
20/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	524	0	1	0	0.00
20/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	536	0	1	0	0.00
20/05/2013	R208 On 06-February-14			Bond Future	6.16	106.4157	105.8217	106.4157	0.00
20/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	4385	5	4	5	0.00
20/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	4345	5	4	5	0.00
20/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	4426	5	4	5	0.00

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20/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	1022	1	1	1	0.00
20/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	1053	1	1	1	0.00
20/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	1038	1	1	1	0.00
20/05/2013	R208 On 08-May-14			Bond Future	6.19	104.4608	103.8582	104.4608	0.00
20/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	593	1	1	1	0.00
20/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	649	1	1	1	0.00
20/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	537	1	1	1	0.00
20/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R209 On 01-August-13			Bond Future	7.98	85.2291	84.1728	85.2291	9,942.00
20/05/2013	R209 On 01-August-13	8.00	Call	Bond Future	2231	3	2	3	0.00
20/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	74224	75	74	75	0.00
20/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R209 On 01-August-13	8.00	Put	Bond Future	2058	2	2	2	2,000.00
20/05/2013	R209 On 07-November-13			Bond Future	8.05	83.2881	82.2174	83.2881	0.00
20/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	7505	8	8	8	0.00
20/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	7563	8	8	8	0.00
20/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	7620	8	8	8	0.00
20/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	11809	13	12	13	0.00
20/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	392	0	0	0	980.00
20/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	1290	1	1	1	0.00
20/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	1311	1	1	1	0.00
20/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	1331	1	1	1	0.00
20/05/2013	R209 On 06-February-14			Bond Future	8.11	84.4081	83.3214	84.4081	0.00
20/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	6633	7	7	7	0.00
20/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	6734	7	7	7	0.00
20/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	6683	7	7	7	0.00
20/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	2967	3	3	3	0.00
20/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	2937	3	3	3	0.00
20/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	2997	3	3	3	0.00
20/05/2013	R209 On 08-May-14			Bond Future	8.17	82.4066	81.3047	82.4066	0.00
20/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
20/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
20/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	2726	2	3	2	0.00
20/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	2817	2	3	2	0.00
20/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	2907	2	3	2	0.00
20/05/2013	R210 On 01-August-13			Bond Future	175.97	175.9339	175.9719	175.9339	1,237.00
20/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	2982	3	3	3	0.00
20/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	2962	3	3	3	0.00
20/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	2972	3	3	3	0.00
20/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R211 On 01-August-13			Bond Future	130.63	130.6078	130.6299	130.6078	522.00
20/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	640	1	1	1	0.00
20/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	630	1	1	1	0.00
20/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	620	1	1	1	0.00
20/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R212 On 01-August-13			Bond Future	139.61	139.6364	139.6093	139.6364	21,791.00
20/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	1619	2	2	2	0.00
20/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	1599	2	2	2	0.00
20/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	1609	2	2	2	0.00
20/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R213 On 01-August-13			Bond Future	7.66	97.6427	96.7068	97.6427	6,824.00
20/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	86092	87	86	87	0.00
20/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R213 On 07-November-13			Bond Future	7.73	95.4845	94.5359	95.4845	0.00
20/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	8308	9	8	9	0.00
20/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	8370	9	8	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
20/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	8433	9	8	9	0.00
20/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	943	1	1	1	0.00
20/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	959	1	1	1	0.00
20/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	976	1	1	1	0.00
20/05/2013	R213 On 06-February-14			Bond Future	7.79	96.7684	95.8054	96.7684	0.00
20/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	7075	8	7	8	0.00
20/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	7021	8	7	8	0.00
20/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	6967	8	7	8	0.00
20/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	2663	2	3	2	0.00
20/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	2634	2	3	2	0.00
20/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	2605	2	3	2	0.00
20/05/2013	R213 On 08-May-14			Bond Future	7.85	94.5408	93.5641	94.5408	0.00
20/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
20/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
20/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
20/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	1738	1	2	1	0.00
20/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	1828	1	2	1	0.00
20/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	1649	1	2	1	0.00
20/05/2013	R214 On 01-August-13			Bond Future	8.10	86.6134	85.3073	86.6134	840.00
20/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	74859	76	75	76	0.00
20/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
20/05/2013	R214 On 07-November-13			Bond Future	8.16	84.5523	83.2279	84.5523	0.00
20/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	2419	3	2	3	0.00
20/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	2384	3	2	3	0.00
20/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	2349	3	2	3	0.00
20/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	5914	5	6	5	0.00
20/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	5849	5	6	5	0.00
20/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	5785	5	6	5	0.00
20/05/2013	R248 On 01-August-13			Bond Future	8.22	111.2731	109.8504	111.2731	603.00
20/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
20/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
20/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
20/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	4455	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	4585	3	5	3	0.00
20/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	4714	3	5	3	0.00
20/05/2013	R248 On 07-November-13			Bond Future	8.29	108.4232	106.9808	108.4232	0.00
20/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
20/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
20/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
20/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	5282	4	5	4	0.00
20/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	5411	4	5	4	0.00
20/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	5540	4	6	4	0.00