



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 25/06/2013 To: 25/06/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	2025 On 01-August-13			Bond Future	106.16	106.1248	106.1573	106.1248	0.00
25/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	11853	12	12	12	0.00
25/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	11843	12	12	12	0.00
25/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	11833	12	12	12	0.00
25/06/2013	2038 On 01-August-13			Bond Future	101.27	99.3689	101.2706	99.3689	0.00
25/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	13729	16	14	16	0.00
25/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	13739	16	14	16	0.00
25/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	13719	16	14	16	0.00
25/06/2013	2050 On 01-August-13			Bond Future	103.08	103.0497	103.0827	103.0497	122.00
25/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	15927	16	16	16	0.00
25/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	15917	16	16	16	0.00
25/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	15907	16	16	16	0.00
25/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	AL37 On 01-August-13			Index Future	395.86	394.9700	395.8590	394.9700	56.00
25/06/2013	AL37 On 07-November-13			Index Future	401.44	400.5430	401.4440	400.5430	0.00
25/06/2013	AL7T On 01-August-13			Index Future	467.97	466.3210	467.9690	466.3210	1.00
25/06/2013	AL7T On 07-November-13			Index Future	474.57	472.9000	474.5720	472.9000	0.00
25/06/2013	ALBI On 01-August-13			Index Future	422.06	420.0640	422.0560	420.0640	738.00
25/06/2013	ALBI On 07-November-13			Index Future	428.01	425.9910	428.0120	425.9910	85.00
25/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/06/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	EL28 On	01-August-13			Bond Future	107.57	107.5374	107.5717	107.5374	0.00
25/06/2013	EL28 On	01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	EL28 On	01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	EL28 On	01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	EL28 On	01-August-13	115.00	Put	Bond Future	7428	7	7	7	0.00
25/06/2013	EL28 On	01-August-13	115.01	Put	Bond Future	7438	7	7	7	0.00
25/06/2013	EL28 On	01-August-13	114.99	Put	Bond Future	7418	7	7	7	0.00
25/06/2013	ES33 On	01-August-13			Bond Future	9.53	84.1343	84.8722	84.1343	6,292.00
25/06/2013	ES33 On	01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	ES33 On	01-August-13	91.02	Call	Bond Future	73821	73	74	73	0.00
25/06/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
25/06/2013	ES33 On	01-August-13	9.00	Put	Bond Future	4220	5	4	5	0.00
25/06/2013	ES33 On	07-November-13			Bond Future	9.66	81.5401	82.2885	81.5401	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
25/06/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
25/06/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
25/06/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
25/06/2013	ES33 On 07-November-13	8.51	Put	Bond Future	9299	10	9	10	0.00
25/06/2013	ES33 On 07-November-13	8.50	Put	Bond Future	9387	10	9	10	0.00
25/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9476	10	9	10	0.00
25/06/2013	GOVI On 01-August-13			GOVI	421.34	419.3660	421.3380	419.3660	395.00
25/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
25/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
25/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
25/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	246620	27	25	27	0.00
25/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	246720	27	25	27	0.00
25/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	246520	27	25	27	0.00
25/06/2013	GOVI On 07-November-13			GOVI	427.28	425.2830	427.2830	425.2830	0.00
25/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
25/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
25/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
25/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	187270	21	19	21	0.00
25/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	187170	21	19	21	0.00
25/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	187070	21	19	21	0.00
25/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/06/2013	IGOV On 01-August-13			Index Future	191.48	189.6330	191.4770	189.6330	1,051.00
25/06/2013	IGOV On 07-November-13			Index Future	194.20	192.3340	194.2040	192.3340	7.00
25/06/2013	ILBI On 01-August-13			Index Future	507.26	540.9950	507.2590	540.9950	186.00
25/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.19	94.8100	94.8100	94.8100	0.00
25/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.23	94.7800	94.7700	94.7800	0.00
25/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.25	94.7200	94.7500	94.7200	700.00
25/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.33	94.6300	94.6700	94.6300	0.00
25/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.45	94.5000	94.5500	94.5000	0.00
25/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.56	94.3500	94.4400	94.3500	1,500.00
25/06/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	0.00
25/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.03	93.8400	93.9700	93.8400	400.00
25/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.37	93.5200	93.6300	93.5200	1,000.00
25/06/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.66	93.2000	93.3400	93.2000	0.00
25/06/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.94	92.9200	93.0600	92.9200	0.00
25/06/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.19	92.6700	92.8100	92.6700	250.00
25/06/2013	R023 On 01-August-13			Bond Future	7.97	101.4312	101.9031	101.4312	9,547.00
25/06/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R023 On 01-August-13	7.30	Put	Bond Future	4497	5	4	5	0.00
25/06/2013	R023 On 01-August-13	7.31	Put	Bond Future	4428	5	4	5	0.00
25/06/2013	R023 On 01-August-13	7.29	Put	Bond Future	4567	5	5	5	0.00
25/06/2013	R023 On 07-November-13			Bond Future	8.08	98.9467	99.4252	98.9467	0.00
25/06/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R023 On 07-November-13	6.50	Put	Bond Future	10744	11	11	11	0.00
25/06/2013	R023 On 07-November-13	6.51	Put	Bond Future	10671	11	11	11	0.00
25/06/2013	R023 On 07-November-13	6.49	Put	Bond Future	10817	11	11	11	0.00
25/06/2013	R157 On 01-August-13			Bond Future	6.46	118.7547	118.9373	118.7547	23,011.00
25/06/2013	R157 On 01-August-13	116.11	Call	Bond Future	89482	89	89	89	0.00
25/06/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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25/06/2013	R157 On 07-November-13			Bond Future	6.66	113.6240	113.8092	113.6240	0.00
25/06/2013	R157 On 07-November-13	5.59	Call	Bond Future	147	0	0	0	0.00
25/06/2013	R157 On 07-November-13	5.61	Call	Bond Future	152	0	0	0	0.00
25/06/2013	R157 On 07-November-13	5.60	Call	Bond Future	149	0	0	0	0.00
25/06/2013	R157 On 07-November-13	5.60	Put	Bond Future	2113	2	2	2	0.00
25/06/2013	R157 On 07-November-13	5.61	Put	Bond Future	2097	2	2	2	0.00
25/06/2013	R157 On 07-November-13	5.59	Put	Bond Future	2129	2	2	2	0.00
25/06/2013	R157 On 06-February-14			Bond Future	6.88	115.1515	115.3391	115.1515	0.00
25/06/2013	R157 On 06-February-14	5.66	Call	Bond Future	217	0	0	0	0.00
25/06/2013	R157 On 06-February-14	5.64	Call	Bond Future	211	0	0	0	0.00
25/06/2013	R157 On 06-February-14	5.65	Call	Bond Future	214	0	0	0	0.00
25/06/2013	R157 On 06-February-14	5.65	Put	Bond Future	2186	2	2	2	0.00
25/06/2013	R157 On 06-February-14	5.64	Put	Bond Future	2199	2	2	2	0.00
25/06/2013	R157 On 06-February-14	5.66	Put	Bond Future	2173	2	2	2	0.00
25/06/2013	R157 On 08-May-14			Bond Future	7.17	109.9016	110.0918	109.9016	0.00
25/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	133	0	0	0	0.00
25/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	131	0	0	0	0.00
25/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	130	0	0	0	0.00
25/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2805	3	3	3	0.00
25/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2793	3	3	3	0.00
25/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2781	3	3	3	0.00
25/06/2013	R186 On 01-August-13			Bond Future	8.24	118.5796	119.4089	118.5796	59,181.00
25/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	51	0	0	0	6,800.00
25/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	65	0	0	0	5,315.00
25/06/2013	R186 On 01-August-13	7.80	Call	Bond Future	609	0	1	0	0.00
25/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	1109	1	1	1	0.00
25/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	17	0	0	0	0.00
25/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	6813	6	7	6	0.00
25/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	110137	109	110	109	0.00
25/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	203	0	0	0	6,800.00
25/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	4	0	0	0	1,000.00
25/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	5	0	0	0	0.00
25/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	1	0	0	0	500.00
25/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	5350	5	5	5	0.00

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25/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	452	1	0	1	6,800.00
25/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	17276	18	17	18	0.00
25/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	14063	15	14	15	100.00
25/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	14591	15	15	15	0.00
25/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	7154	8	7	8	0.00
25/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	234	0	0	0	0.00
25/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	11989	13	12	13	4,100.00
25/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	3305	4	3	4	0.00
25/06/2013	R186 On 01-August-13	7.80	Put	Bond Future	4677	5	5	5	20.00
25/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	9493	10	9	10	0.00
25/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	9981	11	10	11	2,957.00
25/06/2013	R186 On 07-November-13			Bond Future	8.34	120.2528	121.0937	120.2528	540.00
25/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	199	0	0	0	5,290.00
25/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	341	0	0	0	1,000.00
25/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	2706	2	3	2	1,000.00
25/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	3248	3	3	3	0.00
25/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	3287	3	3	3	0.00
25/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	6035	6	6	6	0.00
25/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	3210	3	3	3	0.00
25/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	7435	7	7	7	0.00
25/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1862	2	2	2	1,200.00
25/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	5034	6	5	6	0.00
25/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	2544	3	3	3	1,030.00
25/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	4930	5	5	5	0.00
25/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	4982	5	5	5	0.00
25/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	5798	6	6	6	0.00
25/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	15646	16	16	16	0.00
25/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	18151	19	18	19	0.00
25/06/2013	R186 On 06-February-14			Bond Future	8.44	116.5790	117.4311	116.5790	0.00
25/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	2611	2	3	2	0.00
25/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	2639	2	3	2	0.00
25/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	2582	2	3	2	0.00
25/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	8858	9	9	9	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	8730	9	9	9	0.00
25/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	8794	9	9	9	0.00
25/06/2013	R186 On 08-May-14			Bond Future	8.54	118.1577	119.0214	118.1577	0.00
25/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	1623	1	2	1	0.00
25/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	1606	1	2	1	0.00
25/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	1641	1	2	1	0.00
25/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	14647	15	15	15	0.00
25/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	14808	16	15	16	0.00
25/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	14728	15	15	15	0.00
25/06/2013	R197 On 01-August-13			Bond Future	274.24	273.6960	274.2361	273.6960	2,546.00
25/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	20764	21	21	21	0.00
25/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	20774	21	21	21	0.00
25/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	20754	21	21	21	0.00
25/06/2013	R201 On 01-August-13			Bond Future	5.92	104.6880	104.7766	104.6880	0.00
25/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67531	67	68	67	0.00
25/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R201 On 07-November-13			Bond Future	6.07	106.1651	106.2550	106.1651	0.00
25/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	45	0	0	0	0.00
25/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	47	0	0	0	0.00
25/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	46	0	0	0	0.00
25/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1433	2	1	2	0.00
25/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1423	2	1	2	0.00
25/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1443	2	1	2	0.00
25/06/2013	R201 On 06-February-14			Bond Future	6.27	103.1837	103.2747	103.1837	0.00
25/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	141	0	0	0	0.00
25/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	138	0	0	0	0.00
25/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	139	0	0	0	0.00
25/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	1000	1	1	1	0.00
25/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	1006	1	1	1	0.00
25/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	993	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
25/06/2013	R201 On 08-May-14			Bond Future	6.62	104.5810	104.6732	104.5810	0.00
25/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	80	0	0	0	0.00
25/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	79	0	0	0	0.00
25/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	78	0	0	0	0.00
25/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	1206	1	1	1	0.00
25/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	1201	1	1	1	0.00
25/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	1195	1	1	1	0.00
25/06/2013	R202 On 01-August-13			Bond Future	199.10	195.7603	199.0992	195.7603	44,020.00
25/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	23911	27	24	27	0.00
25/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	23901	27	24	27	0.00
25/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	23891	27	24	27	0.00
25/06/2013	R203 On 01-August-13			Bond Future	7.24	106.5290	106.7371	106.5290	3,923.00
25/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	93524	93	94	93	0.00
25/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R203 On 07-November-13			Bond Future	7.41	103.8727	104.0838	103.8727	0.00
25/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	60	0	0	0	15.00
25/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	117	0	0	0	0.00
25/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	119	0	0	0	0.00
25/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	101854	102	102	102	0.00
25/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	122	0	0	0	0.00
25/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	4927	5	5	5	0.00
25/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	4959	5	5	5	0.00
25/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	4992	5	5	5	0.00
25/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	5934	6	6	6	0.00
25/06/2013	R203 On 06-February-14			Bond Future	7.57	105.2690	105.4828	105.2690	0.00
25/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	304	0	0	0	0.00
25/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	220	0	0	0	16.00
25/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	299	0	0	0	0.00
25/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	295	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
25/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	4903	5	5	5	0.00
25/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	4874	5	5	5	0.00
25/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	5459	6	5	6	0.00
25/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	4845	5	5	5	0.00
25/06/2013	R203 On 08-May-14			Bond Future	7.75	102.5334	102.7500	102.5334	0.00
25/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	254	0	0	0	0.00
25/06/2013	R203 On 08-May-14	7.40	Call	Bond Future	1469	1	1	1	16.00
25/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	248	0	0	0	0.00
25/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	251	0	0	0	0.00
25/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	6310	7	6	7	0.00
25/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	6338	7	6	7	0.00
25/06/2013	R203 On 08-May-14	7.40	Put	Bond Future	2501	3	3	3	0.00
25/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	6282	6	6	6	0.00
25/06/2013	R204 On 01-August-13			Bond Future	7.44	103.2175	103.4503	103.2175	25,172.00
25/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	94567	94	95	94	0.00
25/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R204 On 07-November-13			Bond Future	7.57	104.6739	104.9099	104.6739	0.00
25/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	240	0	0	0	0.00
25/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	245	0	0	0	0.00
25/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	847	1	1	1	0.00
25/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	250	0	0	0	0.00
25/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	5758	6	6	6	0.00
25/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	3305	3	3	3	1,270.00
25/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	5798	6	6	6	0.00
25/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	5838	6	6	6	0.00
25/06/2013	R204 On 06-February-14			Bond Future	7.71	102.0503	102.2894	102.0503	0.00
25/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	527	0	1	0	0.00
25/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	534	0	1	0	0.00
25/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	520	0	1	0	0.00
25/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	5994	6	6	6	0.00
25/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	5922	6	6	6	0.00
25/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	5958	6	6	6	0.00
25/06/2013	R204 On 08-May-14			Bond Future	7.86	103.4323	103.6746	103.4323	0.00
25/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	505	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
25/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	511	0	1	0	0.00
25/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	499	0	0	0	0.00
25/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	7739	8	8	8	0.00
25/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	7667	8	8	8	0.00
25/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	7703	8	8	8	0.00
25/06/2013	R206 On 01-August-13			Bond Future	5.54	101.2551	101.2616	101.2551	0.00
25/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30263	30	30	30	0.00
25/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R206 On 07-November-13			Bond Future	5.88	102.6839	102.6904	102.6839	0.00
25/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	20	0	0	0	0.00
25/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	20	0	0	0	0.00
25/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	20	0	0	0	0.00
25/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	302	0	0	0	0.00
25/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	303	0	0	0	0.00
25/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	305	0	0	0	0.00
25/06/2013	R207 On 01-August-13			Bond Future	7.69	97.9635	98.2222	97.9635	23,757.00
25/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	90651	90	91	90	0.00
25/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R207 On 07-November-13			Bond Future	7.82	99.3458	99.6080	99.3458	0.00
25/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	383	0	0	0	0.00
25/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	398	0	0	0	0.00
25/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	390	0	0	0	0.00
25/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	5877	6	6	6	0.00
25/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	5833	6	6	6	0.00
25/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	5920	6	6	6	0.00
25/06/2013	R207 On 06-February-14			Bond Future	7.94	97.0417	97.3074	97.0417	0.00
25/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	597	1	1	1	0.00
25/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	581	1	1	1	0.00
25/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	589	1	1	1	0.00
25/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	6714	7	7	7	0.00
25/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	6755	7	7	7	0.00
25/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	6673	7	7	7	0.00
25/06/2013	R207 On 08-May-14			Bond Future	8.08	98.3558	98.6251	98.3558	0.00

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25/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	530	0	1	0	0.00
25/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	518	0	1	0	0.00
25/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	524	0	1	0	0.00
25/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	9209	9	9	9	0.00
25/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	9251	9	9	9	0.00
25/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	9166	9	9	9	0.00
25/06/2013	R208 On 01-August-13			Bond Future	7.77	96.2603	96.5456	96.2603	18,200.00
25/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	87501	87	88	87	0.00
25/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R208 On 07-November-13			Bond Future	7.89	94.2228	94.5119	94.2228	0.00
25/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	449	0	0	0	0.00
25/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	458	0	0	0	0.00
25/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	1418	1	1	1	0.00
25/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	466	0	0	0	0.00
25/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	6398	7	6	7	0.00
25/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	3499	4	3	4	1,520.00
25/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	6447	7	6	7	0.00
25/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	6495	7	6	7	0.00
25/06/2013	R208 On 06-February-14			Bond Future	8.00	95.4893	95.7824	95.4893	0.00
25/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	698	1	1	1	0.00
25/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	708	1	1	1	0.00
25/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	689	1	1	1	0.00
25/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	7436	8	7	8	0.00
25/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	7344	8	7	8	0.00
25/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	7390	8	7	8	0.00
25/06/2013	R208 On 08-May-14			Bond Future	8.12	93.3858	93.6828	93.3858	0.00
25/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	595	1	1	1	0.00
25/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	588	1	1	1	0.00
25/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	602	1	1	1	0.00
25/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	10129	10	10	10	0.00
25/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	10227	10	10	10	0.00
25/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	10178	10	10	10	0.00
25/06/2013	R209 On 01-August-13			Bond Future	8.91	75.7049	76.4451	75.7049	15,308.00

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25/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	66496	66	66	66	0.00
25/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	109	0	0	0	0.00
25/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	7662	8	8	8	2,000.00
25/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R209 On 07-November-13			Bond Future	9.01	73.6288	74.3794	73.6288	0.00
25/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	2448	2	2	2	0.00
25/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	2880	3	3	3	0.00
25/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	2912	3	3	3	0.00
25/06/2013	R209 On 07-November-13	9.25	Call	Bond Future	4579	0	5	0	0.00
25/06/2013	R209 On 07-November-13	9.40	Call	Bond Future	5216	5	5	5	0.00
25/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	5660	5	6	5	0.00
25/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	2945	3	3	3	0.00
25/06/2013	R209 On 07-November-13	9.70	Call	Bond Future	6585	6	7	6	0.00
25/06/2013	R209 On 07-November-13	9.70	Put	Bond Future	1632	2	2	2	1,520.00
25/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	4453	5	4	5	0.00
25/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	2080	2	2	2	980.00
25/06/2013	R209 On 07-November-13	9.40	Put	Bond Future	2340	3	2	3	5,000.00
25/06/2013	R209 On 07-November-13	9.25	Put	Bond Future	2779	0	3	0	1,000.00
25/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	4499	5	4	5	0.00
25/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	4544	5	5	5	0.00
25/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	5219	6	5	6	4,700.00
25/06/2013	R209 On 06-February-14			Bond Future	9.09	74.6186	75.3793	74.6186	0.00
25/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	3046	3	3	3	0.00
25/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	2990	3	3	3	0.00
25/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	3018	3	3	3	0.00
25/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	7243	8	7	8	0.00
25/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	7296	8	7	8	0.00
25/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	7190	8	7	8	0.00
25/06/2013	R209 On 08-May-14			Bond Future	9.18	72.4841	73.2550	72.4841	0.00
25/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	1935	2	2	2	0.00
25/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	1916	2	2	2	0.00
25/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	1898	2	2	2	0.00
25/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	12855	13	13	13	0.00
25/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	12783	13	13	13	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
25/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	12711	13	13	13	0.00
25/06/2013	R210 On 01-August-13			Bond Future	155.31	152.0707	155.3071	152.0707	1,237.00
25/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	17703	21	18	21	0.00
25/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	17693	21	18	21	0.00
25/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	17683	21	18	21	0.00
25/06/2013	R211 On 01-August-13			Bond Future	128.44	128.4102	128.4425	128.4102	522.00
25/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	1558	2	2	2	0.00
25/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	1568	2	2	2	0.00
25/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	1548	2	2	2	0.00
25/06/2013	R212 On 01-August-13			Bond Future	127.80	126.3926	127.8017	126.3926	21,791.00
25/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	10208	12	10	12	0.00
25/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	10198	12	10	12	0.00
25/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	10188	12	10	12	0.00
25/06/2013	R213 On 01-August-13			Bond Future	8.74	86.6262	87.5045	86.6262	8,086.00
25/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	76889	76	77	76	0.00
25/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R213 On 07-November-13			Bond Future	8.84	84.3117	85.2024	84.3117	0.00
25/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	2810	2	3	2	0.00
25/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	2875	3	3	3	0.00
25/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	2842	2	3	2	0.00
25/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	4764	5	5	5	0.00
25/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	4717	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
25/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	4812	5	5	5	0.00
25/06/2013	R213 On 06-February-14			Bond Future	8.94	85.4451	86.3476	85.4451	0.00
25/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	2756	2	3	2	0.00
25/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	2703	2	3	2	0.00
25/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	2729	2	3	2	0.00
25/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	7800	8	8	8	0.00
25/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	7856	8	8	8	0.00
25/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	7744	8	8	8	0.00
25/06/2013	R213 On 08-May-14			Bond Future	9.03	83.0636	83.9784	83.0636	0.00
25/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	1844	2	2	2	0.00
25/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	1809	2	2	2	0.00
25/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	1827	2	2	2	0.00
25/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	13151	14	13	14	0.00
25/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	13223	14	13	14	0.00
25/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	13079	14	13	14	0.00
25/06/2013	R214 On 01-August-13			Bond Future	8.98	76.9326	77.6634	76.9326	840.00
25/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	67215	66	67	66	0.00
25/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R214 On 07-November-13			Bond Future	9.07	74.7341	75.4750	74.7341	0.00
25/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	693	1	1	1	0.00
25/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	705	1	1	1	0.00
25/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	681	1	1	1	0.00
25/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	11998	13	12	13	0.00
25/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	11824	12	12	12	0.00
25/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	11911	13	12	13	0.00
25/06/2013	R248 On 01-August-13			Bond Future	9.04	100.0057	100.7385	100.0057	603.00
25/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	13696	14	14	14	0.00
25/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	13567	14	14	14	0.00
25/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	13826	15	14	15	0.00
25/06/2013	R248 On 07-November-13			Bond Future	9.13	96.9958	97.7390	96.9958	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
25/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	14524	15	15	15	0.00
25/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	14653	15	15	15	0.00
25/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	14782	16	15	16	0.00