



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 13/05/2013 To: 13/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	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
13/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	2025 On 01-August-13			Bond Future	119.51	119.4880	119.5132	119.4880	0.00
13/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1523	1	2	1	0.00
13/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1513	1	2	1	0.00
13/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1503	1	2	1	0.00
13/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
13/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
13/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
13/05/2013	2038 On 01-August-13			Bond Future	116.05	116.0195	116.0469	116.0195	9.00
13/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	1057	1	1	1	0.00
13/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	1037	1	1	1	0.00
13/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	1047	1	1	1	0.00
13/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
13/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
13/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
13/05/2013	2050 On 01-August-13			Bond Future	123.09	123.3731	123.0878	123.3731	122.00
13/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	4098	4	4	4	0.00
13/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	4088	4	4	4	0.00
13/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	4078	4	4	4	0.00
13/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
13/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
13/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
13/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	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
13/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	AL37 On 01-August-13			Index Future	427.42	427.9200	427.4200	427.9200	75.00
13/05/2013	AL37 On 07-November-13			Index Future	433.45	433.9610	433.4530	433.9610	0.00
13/05/2013	AL7T On 01-August-13			Index Future	522.65	523.5300	522.6500	523.5300	1.00
13/05/2013	AL7T On 07-November-13			Index Future	530.03	530.9210	530.0260	530.9210	0.00
13/05/2013	ALBI On 01-August-13			Index Future	463.49	464.3420	463.4900	464.3420	725.00
13/05/2013	ALBI On 07-November-13			Index Future	470.03	470.8970	470.0310	470.8970	85.00
13/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	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
13/05/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/05/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2013	EL28 On	01-August-13			Bond Future	116.84	116.9632	116.8445	116.9632	0.00
13/05/2013	EL28 On	01-August-13	114.99	Call	Bond Future	1854	2	2	2	0.00
13/05/2013	EL28 On	01-August-13	115.01	Call	Bond Future	1834	2	2	2	0.00
13/05/2013	EL28 On	01-August-13	115.00	Call	Bond Future	1844	2	2	2	0.00
13/05/2013	EL28 On	01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
13/05/2013	EL28 On	01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
13/05/2013	EL28 On	01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
13/05/2013	ES33 On	01-August-13			Bond Future	8.26	95.8430	95.5664	95.8430	292.00
13/05/2013	ES33 On	01-August-13	9.00	Call	Bond Future	6474	7	6	7	0.00
13/05/2013	ES33 On	01-August-13	91.02	Call	Bond Future	84515	85	85	85	0.00
13/05/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
13/05/2013	ES33 On	01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
13/05/2013	ES33 On	07-November-13			Bond Future	8.34	93.4147	93.1339	93.4147	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
13/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	1370	2	1	2	0.00
13/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	1458	2	1	2	0.00
13/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	1546	2	2	2	0.00
13/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
13/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
13/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
13/05/2013	GOVI On 01-August-13			GOVI	462.51	463.3560	462.5090	463.3560	349.00
13/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	165190	17	17	17	0.00
13/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	164990	17	16	17	0.00
13/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	165090	17	17	17	0.00
13/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
13/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
13/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
13/05/2013	GOVI On 07-November-13			GOVI	469.04	469.8970	469.0360	469.8970	0.00
13/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	230460	24	23	24	0.00
13/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	230360	24	23	24	0.00
13/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	230260	24	23	24	0.00
13/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
13/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
13/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
13/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/05/2013	IGOV On 01-August-13			Index Future	211.89	211.7780	211.8850	211.7780	965.00
13/05/2013	IGOV On 07-November-13			Index Future	214.90	214.7950	214.9030	214.7950	7.00
13/05/2013	ILBI On 01-August-13			Index Future	574.08	573.6230	574.0830	573.6230	186.00
13/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

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13/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/05/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.12	94.9000	94.8800	94.9000	0.00
13/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.99	95.0100	95.0100	95.0100	1,500.00
13/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.97	95.0400	95.0300	95.0400	0.00
13/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.89	95.1100	95.1100	95.1100	0.00
13/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.87	95.1400	95.1300	95.1400	2,200.00
13/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.81	95.1900	95.1900	95.1900	0.00
13/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.80	95.2100	95.2000	95.2100	1,500.00
13/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.80	95.1900	95.2000	95.1900	0.00
13/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	4.86	95.1400	95.1400	95.1400	1,000.00
13/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	4.95	95.0500	95.0500	95.0500	0.00
13/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.07	94.9400	94.9300	94.9400	1,000.00
13/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.21	94.8100	94.7900	94.8100	0.00
13/05/2013	R023 On 01-August-13			Bond Future	6.14	115.0342	114.8380	115.0342	9,365.00
13/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	8368	9	8	9	0.00
13/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	8507	9	9	9	0.00
13/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	8438	9	8	9	0.00
13/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R023 On 07-November-13			Bond Future	6.18	112.7423	112.5431	112.7423	0.00
13/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	2301	3	2	3	0.00
13/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	2446	3	2	3	0.00
13/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	2374	3	2	3	0.00
13/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R157 On 01-August-13			Bond Future	4.99	122.1735	122.1106	122.1735	7,989.00
13/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92655	93	93	93	0.00
13/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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13/05/2013	R157 On 07-November-13			Bond Future	4.94	117.0918	117.0277	117.0918	0.00
13/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	1289	1	1	1	0.00
13/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	1323	1	1	1	0.00
13/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	1306	1	1	1	0.00
13/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	51	0	0	0	0.00
13/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	49	0	0	0	0.00
13/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	53	0	0	0	0.00
13/05/2013	R157 On 06-February-14			Bond Future	4.86	118.6702	118.6048	118.6702	0.00
13/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	1386	1	1	1	0.00
13/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	1358	1	1	1	0.00
13/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	1372	1	1	1	0.00
13/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	78	0	0	0	0.00
13/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	80	0	0	0	0.00
13/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	76	0	0	0	0.00
13/05/2013	R157 On 08-May-14			Bond Future	4.73	113.4684	113.4034	113.4684	0.00
13/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	663	1	1	1	0.00
13/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	650	1	1	1	0.00
13/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	636	1	1	1	0.00
13/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R186 On 01-August-13			Bond Future	6.73	134.5161	134.1923	134.5161	53,418.00
13/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	124920	125	125	125	0.00
13/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	2636	3	3	3	0.00
13/05/2013	R186 On 01-August-13	7.00	Call	Bond Future	3938	4	4	4	0.00
13/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	5882	6	6	6	4,315.00
13/05/2013	R186 On 01-August-13	6.75	Call	Bond Future	2353	3	2	3	1,000.00
13/05/2013	R186 On 01-August-13	6.75	Put	Bond Future	2157	2	2	2	0.00
13/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	526	0	1	0	0.00
13/05/2013	R186 On 01-August-13	7.00	Put	Bond Future	1126	1	1	1	1,650.00
13/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	1911	2	2	2	100.00
13/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R186 On 07-November-13			Bond Future	6.78	136.4150	136.0861	136.4150	540.00
13/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	2448	3	2	3	5,290.00

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13/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	13494	14	13	14	0.00
13/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	13576	14	14	14	0.00
13/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	18553	19	19	19	0.00
13/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	13659	14	14	14	0.00
13/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	310	0	0	0	0.00
13/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	70	0	0	0	1,030.00
13/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	317	0	0	0	0.00
13/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	325	0	0	0	0.00
13/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	5408	5	5	5	0.00
13/05/2013	R186 On 06-February-14			Bond Future	6.82	132.9632	132.6295	132.9632	0.00
13/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	10663	11	11	11	0.00
13/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	10521	11	11	11	0.00
13/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	10593	11	11	11	0.00
13/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	1578	2	2	2	0.00
13/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	1598	2	2	2	0.00
13/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	1555	2	2	2	0.00
13/05/2013	R186 On 08-May-14			Bond Future	6.87	134.7642	134.4275	134.7642	0.00
13/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	2399	3	2	3	0.00
13/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	2302	3	2	3	0.00
13/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	2204	3	2	3	0.00
13/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R197 On 01-August-13			Bond Future	298.70	298.6405	298.7020	298.6405	2,633.00
13/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	3712	4	4	4	0.00
13/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	3702	4	4	4	0.00
13/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	3692	4	4	4	0.00
13/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R201 On 01-August-13			Bond Future	4.89	106.1891	106.1639	106.1891	0.00
13/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68918	69	69	69	0.00
13/05/2013	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
13/05/2013	R201 On 07-November-13			Bond Future	4.78	107.6881	107.6622	107.6881	0.00
13/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	201	0	0	0	0.00
13/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	213	0	0	0	0.00
13/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	207	0	0	0	0.00
13/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	186	0	0	0	0.00
13/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	181	0	0	0	0.00
13/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	191	0	0	0	0.00
13/05/2013	R201 On 06-February-14			Bond Future	4.58	104.7310	104.7043	104.7310	0.00
13/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	621	1	1	1	0.00
13/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	606	1	1	1	0.00
13/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	614	1	1	1	0.00
13/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	44	0	0	0	0.00
13/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	46	0	0	0	0.00
13/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	43	0	0	0	0.00
13/05/2013	R201 On 08-May-14			Bond Future	4.21	106.1496	106.1238	106.1496	0.00
13/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	335	0	0	0	0.00
13/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	329	0	0	0	0.00
13/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	323	0	0	0	0.00
13/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R202 On 01-August-13			Bond Future	226.39	226.3397	226.3917	226.3397	44,020.00
13/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	3402	3	3	3	0.00
13/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	3392	3	3	3	0.00
13/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	3382	3	3	3	0.00
13/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R203 On 01-August-13			Bond Future	5.44	113.5384	113.4356	113.5384	9,032.00
13/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	100222	100	100	100	0.00
13/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R203 On 07-November-13			Bond Future	5.45	110.9817	110.8772	110.9817	0.00
13/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	1507	2	2	2	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	2229	2	2	2	0.00
13/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	2258	2	2	2	0.00
13/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	108648	109	109	109	0.00
13/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	2286	2	2	2	0.00
13/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	297	0	0	0	0.00
13/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	304	0	0	0	0.00
13/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	312	0	0	0	0.00
13/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	587	1	1	1	0.00
13/05/2013	R203 On 06-February-14			Bond Future	5.46	112.4776	112.3712	112.4776	0.00
13/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2742	3	3	3	0.00
13/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	2217	2	2	2	16.00
13/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2716	3	3	3	0.00
13/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	2690	3	3	3	0.00
13/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	410	0	0	0	0.00
13/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	403	0	0	0	0.00
13/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	567	1	1	1	0.00
13/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	396	0	0	0	0.00
13/05/2013	R203 On 08-May-14			Bond Future	5.46	109.8399	109.7333	109.8399	0.00
13/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	956	1	1	1	0.00
13/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	893	1	1	1	0.00
13/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	924	1	1	1	0.00
13/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R204 On 01-August-13			Bond Future	5.62	112.0320	111.9043	112.0320	13,573.00
13/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	103021	103	103	103	0.00
13/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R204 On 07-November-13			Bond Future	5.64	113.6135	113.4836	113.6135	0.00
13/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	3342	3	3	3	0.00
13/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	3379	3	3	3	0.00
13/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	3415	4	3	4	0.00
13/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	6169	6	6	6	0.00
13/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	54	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
13/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	350	0	0	0	0.00
13/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	358	0	0	0	0.00
13/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	366	0	0	0	0.00
13/05/2013	R204 On 06-February-14			Bond Future	5.65	111.1141	110.9820	111.1141	0.00
13/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	3795	4	4	4	0.00
13/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	3762	4	4	4	0.00
13/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	3830	4	4	4	0.00
13/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	525	1	1	1	0.00
13/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	543	1	1	1	0.00
13/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	534	1	1	1	0.00
13/05/2013	R204 On 08-May-14			Bond Future	5.66	112.6191	112.4866	112.6191	0.00
13/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1614	2	2	2	0.00
13/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	1656	2	2	2	0.00
13/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1573	2	2	2	0.00
13/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R206 On 01-August-13			Bond Future	4.90	101.5521	101.5413	101.5521	0.00
13/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30543	31	31	31	0.00
13/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R206 On 07-November-13			Bond Future	4.30	102.9857	102.9744	102.9857	0.00
13/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	29	0	0	0	0.00
13/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	31	0	0	0	0.00
13/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	30	0	0	0	0.00
13/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	29	0	0	0	0.00
13/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	28	0	0	0	0.00
13/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	30	0	0	0	0.00
13/05/2013	R207 On 01-August-13			Bond Future	5.81	108.2392	108.0663	108.2392	7,264.00
13/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	100495	101	100	101	0.00
13/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R207 On 07-November-13			Bond Future	5.84	109.7671	109.5915	109.7671	0.00
13/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	4739	5	5	5	0.00
13/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	4783	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
13/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	4827	5	5	5	0.00
13/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	279	0	0	0	0.00
13/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	286	0	0	0	0.00
13/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	293	0	0	0	0.00
13/05/2013	R207 On 06-February-14			Bond Future	5.86	107.6070	107.4286	107.6070	0.00
13/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	4654	5	5	5	0.00
13/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	4614	5	5	5	0.00
13/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	4575	5	5	5	0.00
13/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	629	1	1	1	0.00
13/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	618	1	1	1	0.00
13/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	608	1	1	1	0.00
13/05/2013	R207 On 08-May-14			Bond Future	5.88	109.0646	108.8850	109.0646	0.00
13/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	1624	2	2	2	0.00
13/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	1527	2	2	2	0.00
13/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	1576	2	2	2	0.00
13/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R208 On 01-August-13			Bond Future	5.87	107.8848	107.6900	107.8848	9,193.00
13/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	98646	99	99	99	0.00
13/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R208 On 07-November-13			Bond Future	5.90	106.0119	105.8140	106.0119	0.00
13/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	5589	6	6	6	0.00
13/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	5638	6	6	6	0.00
13/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	5688	6	6	6	0.00
13/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	9268	9	9	9	0.00
13/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	47	0	0	0	1,520.00
13/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	318	0	0	0	0.00
13/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	325	0	0	0	0.00
13/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	333	0	0	0	0.00
13/05/2013	R208 On 06-February-14			Bond Future	5.92	107.4407	107.2397	107.4407	0.00
13/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	5487	6	5	6	0.00
13/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	5443	6	5	6	0.00
13/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	5532	6	6	6	0.00

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13/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	710	1	1	1	0.00
13/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	733	1	1	1	0.00
13/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	721	1	1	1	0.00
13/05/2013	R208 On 08-May-14			Bond Future	5.94	105.4994	105.2969	105.4994	0.00
13/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	2031	2	2	2	0.00
13/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	2087	2	2	2	0.00
13/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	1975	2	2	2	0.00
13/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R209 On 01-August-13			Bond Future	7.67	87.2811	86.9964	87.2811	9,942.00
13/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	77047	77	77	77	0.00
13/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R209 On 07-November-13			Bond Future	7.73	85.3689	85.0798	85.3689	0.00
13/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	9851	10	10	10	0.00
13/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	9916	10	10	10	0.00
13/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	9980	10	10	10	0.00
13/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	14492	15	14	15	0.00
13/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	213	0	0	0	980.00
13/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	787	1	1	1	0.00
13/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	801	1	1	1	0.00
13/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	815	1	1	1	0.00
13/05/2013	R209 On 06-February-14			Bond Future	7.78	86.5196	86.2262	86.5196	0.00
13/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	8767	9	9	9	0.00
13/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	8709	9	9	9	0.00
13/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	8824	9	9	9	0.00
13/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	2122	2	2	2	0.00
13/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	2169	2	2	2	0.00
13/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	2145	2	2	2	0.00
13/05/2013	R209 On 08-May-14			Bond Future	7.84	84.5464	84.2502	84.5464	0.00
13/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	129	0	0	0	0.00
13/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	219	1	0	1	0.00
13/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	38	0	0	0	0.00
13/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	0	0	0	0	0.00

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13/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R210 On 01-August-13			Bond Future	175.59	175.5529	175.5909	175.5529	1,237.00
13/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	2601	3	3	3	0.00
13/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	2581	3	3	3	0.00
13/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	2591	3	3	3	0.00
13/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R211 On 01-August-13			Bond Future	130.47	130.4493	130.4715	130.4493	522.00
13/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	482	0	0	0	0.00
13/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	472	0	0	0	0.00
13/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	462	0	0	0	0.00
13/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R212 On 01-August-13			Bond Future	139.74	139.7135	139.7415	139.7135	21,791.00
13/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	1752	2	2	2	0.00
13/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	1732	2	2	2	0.00
13/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	1742	2	2	2	0.00
13/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R213 On 01-August-13			Bond Future	7.39	99.5775	99.2412	99.5775	6,824.00
13/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	88626	89	89	89	0.00
13/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R213 On 07-November-13			Bond Future	7.45	97.4463	97.1051	97.4463	0.00
13/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	10497	11	10	11	0.00
13/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	10565	11	11	11	0.00
13/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	10634	11	11	11	0.00
13/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	574	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
13/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	585	1	1	1	0.00
13/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	596	1	1	1	0.00
13/05/2013	R213 On 06-February-14			Bond Future	7.50	98.7597	98.4134	98.7597	0.00
13/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	8939	9	9	9	0.00
13/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	8878	9	9	9	0.00
13/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	8818	9	9	9	0.00
13/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	1905	2	2	2	0.00
13/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	1883	2	2	2	0.00
13/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	1861	2	2	2	0.00
13/05/2013	R213 On 08-May-14			Bond Future	7.55	96.5589	96.2091	96.5589	0.00
13/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	996	1	1	1	0.00
13/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	817	1	1	1	0.00
13/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	907	1	1	1	0.00
13/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R214 On 01-August-13			Bond Future	7.77	88.8365	88.4832	88.8365	840.00
13/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	78035	78	78	78	0.00
13/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
13/05/2013	R214 On 07-November-13			Bond Future	7.82	86.8063	86.4478	86.8063	0.00
13/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	3850	4	4	4	0.00
13/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	3945	4	4	4	0.00
13/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	3897	4	4	4	0.00
13/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	4143	4	4	4	0.00
13/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	4091	4	4	4	0.00
13/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	4194	4	4	4	0.00
13/05/2013	R248 On 01-August-13			Bond Future	7.91	114.0503	113.6638	114.0503	603.00
13/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
13/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
13/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
13/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	642	0	1	0	0.00
13/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	771	0	1	0	0.00
13/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	901	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
13/05/2013	R248 On 07-November-13			Bond Future	7.97	111.2392	110.8469	111.2392	0.00
13/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
13/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
13/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
13/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	1416	1	1	1	0.00
13/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	1545	1	2	1	0.00
13/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	1674	1	2	1	0.00