



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 13/06/2013 To: 13/06/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	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
13/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	2025 On 01-August-13			Bond Future	110.92	110.6594	110.9227	110.6594	0.00
13/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	7087	7	7	7	0.00
13/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	7077	7	7	7	0.00
13/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	7067	7	7	7	0.00
13/06/2013	2038 On 01-August-13			Bond Future	106.84	104.8066	106.8371	104.8066	0.00
13/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	8163	10	8	10	0.00
13/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	8173	10	8	10	0.00
13/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	8153	10	8	10	0.00
13/06/2013	2050 On 01-August-13			Bond Future	106.71	106.4134	106.7071	106.4134	122.00
13/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	12303	13	12	13	0.00
13/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	12293	13	12	13	0.00
13/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	12283	13	12	13	0.00
13/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	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
13/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	AL37 On 01-August-13			Index Future	402.29	402.6510	402.2870	402.6510	56.00
13/06/2013	AL37 On 07-November-13			Index Future	407.96	408.3330	407.9640	408.3330	0.00
13/06/2013	AL7T On 01-August-13			Index Future	477.81	477.5760	477.8090	477.5760	1.00
13/06/2013	AL7T On 07-November-13			Index Future	484.55	484.3160	484.5520	484.3160	0.00
13/06/2013	ALBI On 01-August-13			Index Future	429.27	428.5950	429.2660	428.5950	741.00
13/06/2013	ALBI On 07-November-13			Index Future	435.32	434.6430	435.3240	434.6430	85.00
13/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	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
13/06/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/06/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	EL28 On 01-August-13			Bond Future	109.32	109.1532	109.3222	109.1532	0.00
13/06/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	EL28 On 01-August-13	115.01	Put	Bond Future	5688	6	6	6	0.00
13/06/2013	EL28 On 01-August-13	114.99	Put	Bond Future	5668	6	6	6	0.00
13/06/2013	EL28 On 01-August-13	115.00	Put	Bond Future	5678	6	6	6	0.00
13/06/2013	ES33 On 01-August-13			Bond Future	9.37	85.6750	86.1186	85.6750	292.00
13/06/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	ES33 On 01-August-13	91.02	Call	Bond Future	75067	75	75	75	0.00
13/06/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
13/06/2013	ES33 On 01-August-13	9.00	Put	Bond Future	2974	3	3	3	0.00
13/06/2013	ES33 On 07-November-13			Bond Future	9.49	83.1028	83.5525	83.1028	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
13/06/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
13/06/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
13/06/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
13/06/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8035	8	8	8	0.00
13/06/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8123	9	8	9	0.00
13/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8212	9	8	9	0.00
13/06/2013	GOVI On 01-August-13			GOVI	428.68	428.0870	428.6820	428.0870	387.00
13/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
13/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
13/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
13/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	173280	18	17	18	0.00
13/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	173180	18	17	18	0.00
13/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	173080	18	17	18	0.00
13/06/2013	GOVI On 07-November-13			GOVI	434.73	434.1280	434.7320	434.1280	0.00
13/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
13/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
13/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
13/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	112680	12	11	12	0.00
13/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	112780	12	11	12	0.00
13/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	112580	12	11	12	0.00
13/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2013	IGOV On 01-August-13			Index Future	196.47	196.3920	196.4680	196.3920	1,050.00
13/06/2013	IGOV On 07-November-13			Index Future	199.27	199.1900	199.2670	199.1900	7.00
13/06/2013	ILBI On 01-August-13			Index Future	529.85	529.8450	529.8450	529.8450	186.00
13/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

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13/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/06/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	750.00
13/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.20	94.8000	94.8000	94.8000	0.00
13/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.27	94.7300	94.7300	94.7300	0.00
13/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.30	94.6900	94.7000	94.6900	700.00
13/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.42	94.5700	94.5800	94.5700	0.00
13/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.55	94.4100	94.4500	94.4100	0.00
13/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.71	94.2600	94.2900	94.2600	1,500.00
13/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.06	93.9000	93.9400	93.9000	400.00
13/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.36	93.6400	93.6400	93.6400	1,000.00
13/06/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.64	93.3500	93.3600	93.3500	0.00
13/06/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.93	93.0600	93.0700	93.0600	0.00
13/06/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.24	92.7600	92.7600	92.7600	250.00
13/06/2013	R023 On 01-August-13			Bond Future	7.64	103.9987	104.0738	103.9987	9,547.00
13/06/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R023 On 01-August-13	7.30	Put	Bond Future	2327	2	2	2	0.00
13/06/2013	R023 On 01-August-13	7.31	Put	Bond Future	2257	2	2	2	0.00
13/06/2013	R023 On 01-August-13	7.29	Put	Bond Future	2396	2	2	2	0.00
13/06/2013	R023 On 07-November-13			Bond Future	7.74	101.5506	101.6268	101.5506	0.00
13/06/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R023 On 07-November-13	6.50	Put	Bond Future	8543	9	9	9	0.00
13/06/2013	R023 On 07-November-13	6.51	Put	Bond Future	8470	9	8	9	0.00
13/06/2013	R023 On 07-November-13	6.49	Put	Bond Future	8615	9	9	9	0.00
13/06/2013	R157 On 01-August-13			Bond Future	6.23	119.4589	119.4276	119.4589	19,475.00
13/06/2013	R157 On 01-August-13	116.11	Call	Bond Future	89972	90	90	90	0.00
13/06/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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13/06/2013	R157 On 07-November-13			Bond Future	6.39	114.3384	114.3066	114.3384	0.00
13/06/2013	R157 On 07-November-13	5.59	Call	Bond Future	191	0	0	0	0.00
13/06/2013	R157 On 07-November-13	5.61	Call	Bond Future	199	0	0	0	0.00
13/06/2013	R157 On 07-November-13	5.60	Call	Bond Future	195	0	0	0	0.00
13/06/2013	R157 On 07-November-13	5.60	Put	Bond Future	1661	2	2	2	0.00
13/06/2013	R157 On 07-November-13	5.61	Put	Bond Future	1646	2	2	2	0.00
13/06/2013	R157 On 07-November-13	5.59	Put	Bond Future	1676	2	2	2	0.00
13/06/2013	R157 On 06-February-14			Bond Future	6.56	115.8763	115.8440	115.8763	0.00
13/06/2013	R157 On 06-February-14	5.66	Call	Bond Future	275	0	0	0	0.00
13/06/2013	R157 On 06-February-14	5.64	Call	Bond Future	268	0	0	0	0.00
13/06/2013	R157 On 06-February-14	5.65	Call	Bond Future	272	0	0	0	0.00
13/06/2013	R157 On 06-February-14	5.65	Put	Bond Future	1738	2	2	2	0.00
13/06/2013	R157 On 06-February-14	5.64	Put	Bond Future	1751	2	2	2	0.00
13/06/2013	R157 On 06-February-14	5.66	Put	Bond Future	1726	2	2	2	0.00
13/06/2013	R157 On 08-May-14			Bond Future	6.78	110.6363	110.6036	110.6363	0.00
13/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	172	0	0	0	0.00
13/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	169	0	0	0	0.00
13/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	167	0	0	0	0.00
13/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2331	2	2	2	0.00
13/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2320	2	2	2	0.00
13/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2308	2	2	2	0.00
13/06/2013	R186 On 01-August-13			Bond Future	7.93	121.8287	122.2163	121.8287	61,483.00
13/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	392	0	0	0	5,315.00
13/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	7961	8	8	8	0.00
13/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	163	0	0	0	0.00
13/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	333	0	0	0	6,800.00
13/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	112944	113	113	113	0.00
13/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	840	1	1	1	6,800.00
13/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	2653	2	3	2	0.00
13/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	59	0	0	0	1,000.00
13/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	73	0	0	0	0.00
13/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	9520	9	10	9	0.00
13/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	18	0	0	0	500.00
13/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	14486	15	14	15	0.00

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13/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	134	0	0	0	0.00
13/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	11324	12	11	12	100.00
13/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	11838	12	12	12	0.00
13/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	2041	2	2	2	0.00
13/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	4984	5	5	5	0.00
13/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	7456	8	7	8	2,957.00
13/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	9327	10	9	10	4,100.00
13/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	255	0	0	0	6,800.00
13/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	7012	7	7	7	0.00
13/06/2013	R186 On 07-November-13			Bond Future	8.03	123.5479	123.9410	123.5479	540.00
13/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	4868	5	5	5	0.00
13/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	8138	8	8	8	0.00
13/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	9711	9	10	9	0.00
13/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	442	0	0	0	5,290.00
13/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	704	1	1	1	1,000.00
13/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	4127	4	4	4	1,000.00
13/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	4772	5	5	5	0.00
13/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	4820	5	5	5	0.00
13/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	3707	4	4	4	0.00
13/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	3748	4	4	4	0.00
13/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	4372	5	4	5	0.00
13/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	13162	14	13	14	0.00
13/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	15547	16	16	16	0.00
13/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1291	1	1	1	1,000.00
13/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	1800	2	2	2	1,030.00
13/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	3665	4	4	4	0.00
13/06/2013	R186 On 06-February-14			Bond Future	8.11	119.9192	120.3174	119.9192	0.00
13/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	3794	4	4	4	0.00
13/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	3758	4	4	4	0.00
13/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	3722	4	4	4	0.00
13/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	7111	7	7	7	0.00
13/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	7055	7	7	7	0.00
13/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	6999	7	7	7	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
13/06/2013	R186 On 08-May-14			Bond Future	8.20	121.5433	121.9468	121.5433	0.00
13/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	2395	2	2	2	0.00
13/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	2348	2	2	2	0.00
13/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	2371	2	2	2	0.00
13/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	12550	13	13	13	0.00
13/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	12625	13	13	13	0.00
13/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	12476	13	12	13	0.00
13/06/2013	R197 On 01-August-13			Bond Future	283.13	283.0537	283.1344	283.0537	2,546.00
13/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	11866	12	12	12	0.00
13/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	11876	12	12	12	0.00
13/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	11856	12	12	12	0.00
13/06/2013	R201 On 01-August-13			Bond Future	5.86	104.9059	104.8559	104.9059	0.00
13/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67610	68	68	68	0.00
13/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R201 On 07-November-13			Bond Future	6.00	106.3863	106.3356	106.3863	0.00
13/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	35	0	0	0	0.00
13/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	36	0	0	0	0.00
13/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	37	0	0	0	0.00
13/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1332	1	1	1	0.00
13/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1342	1	1	1	0.00
13/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1352	1	1	1	0.00
13/06/2013	R201 On 06-February-14			Bond Future	6.17	103.4085	103.3571	103.4085	0.00
13/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	128	0	0	0	0.00
13/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	127	0	0	0	0.00
13/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	125	0	0	0	0.00
13/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	911	1	1	1	0.00
13/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	904	1	1	1	0.00
13/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	898	1	1	1	0.00
13/06/2013	R201 On 08-May-14			Bond Future	6.48	104.8089	104.7568	104.8089	0.00
13/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	71	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
13/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	70	0	0	0	0.00
13/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	70	0	0	0	0.00
13/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	1109	1	1	1	0.00
13/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	1114	1	1	1	0.00
13/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	1104	1	1	1	0.00
13/06/2013	R202 On 01-August-13			Bond Future	204.35	204.2869	204.3501	204.2869	44,020.00
13/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	18660	19	19	19	0.00
13/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	18650	19	19	19	0.00
13/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	18640	19	19	19	0.00
13/06/2013	R203 On 01-August-13			Bond Future	6.87	108.1811	108.0912	108.1811	4,182.00
13/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	94878	95	95	95	0.00
13/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R203 On 07-November-13			Bond Future	7.00	105.5483	105.4571	105.5483	0.00
13/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	153	0	0	0	15.00
13/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	273	0	0	0	0.00
13/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	278	0	0	0	0.00
13/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	283	0	0	0	0.00
13/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	103228	103	103	103	0.00
13/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	3715	4	4	4	0.00
13/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	3745	4	4	4	0.00
13/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	3775	4	4	4	0.00
13/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	4654	5	5	5	0.00
13/06/2013	R203 On 06-February-14			Bond Future	7.13	106.9679	106.8753	106.9679	0.00
13/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	547	1	1	1	0.00
13/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	409	0	0	0	16.00
13/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	532	1	1	1	0.00
13/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	539	1	1	1	0.00
13/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	3722	4	4	4	0.00
13/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	3748	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
13/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	4255	4	4	4	0.00
13/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	3696	4	4	4	0.00
13/06/2013	R203 On 08-May-14			Bond Future	7.27	104.2552	104.1614	104.2552	0.00
13/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	435	0	0	0	0.00
13/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	430	0	0	0	0.00
13/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	425	0	0	0	0.00
13/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	5104	5	5	5	0.00
13/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	5078	5	5	5	0.00
13/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	5051	5	5	5	0.00
13/06/2013	R204 On 01-August-13			Bond Future	7.06	105.3068	105.1486	105.3068	25,172.00
13/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	96265	96	96	96	0.00
13/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R204 On 07-November-13			Bond Future	7.17	106.7928	106.6324	106.7928	0.00
13/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	509	1	1	1	0.00
13/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	518	1	1	1	0.00
13/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	1487	2	1	2	0.00
13/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	527	1	1	1	0.00
13/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	4313	4	4	4	0.00
13/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	2223	2	2	2	1,270.00
13/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	4348	4	4	4	0.00
13/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	4384	4	4	4	0.00
13/06/2013	R204 On 06-February-14			Bond Future	7.28	104.1983	104.0357	104.1983	0.00
13/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	897	1	1	1	0.00
13/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	908	1	1	1	0.00
13/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	886	1	1	1	0.00
13/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	4614	4	5	4	0.00
13/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	4549	4	5	4	0.00
13/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	4581	4	5	4	0.00
13/06/2013	R204 On 08-May-14			Bond Future	7.40	105.6095	105.4445	105.6095	0.00
13/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	798	1	1	1	0.00
13/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	790	1	1	1	0.00
13/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	806	1	1	1	0.00
13/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	6192	6	6	6	0.00
13/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	6259	6	6	6	0.00

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13/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	6226	6	6	6	0.00
13/06/2013	R206 On 01-August-13			Bond Future	5.73	101.1861	101.1790	101.1861	0.00
13/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30181	30	30	30	0.00
13/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R206 On 07-November-13			Bond Future	6.35	102.6140	102.6068	102.6140	0.00
13/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	8	0	0	0	0.00
13/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	9	0	0	0	0.00
13/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	9	0	0	0	0.00
13/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	374	0	0	0	0.00
13/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	375	0	0	0	0.00
13/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	377	0	0	0	0.00
13/06/2013	R207 On 01-August-13			Bond Future	7.28	100.3114	100.2652	100.3114	23,757.00
13/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	92694	93	93	93	0.00
13/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R207 On 07-November-13			Bond Future	7.39	101.7271	101.6801	101.7271	0.00
13/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	760	1	1	1	0.00
13/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	786	1	1	1	0.00
13/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	773	1	1	1	0.00
13/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	4187	4	4	4	0.00
13/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	4149	4	4	4	0.00
13/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	4225	4	4	4	0.00
13/06/2013	R207 On 06-February-14			Bond Future	7.49	99.4557	99.4081	99.4557	0.00
13/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	992	1	1	1	0.00
13/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	968	1	1	1	0.00
13/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	980	1	1	1	0.00
13/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	5004	5	5	5	0.00
13/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	5041	5	5	5	0.00
13/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	4968	5	5	5	0.00
13/06/2013	R207 On 08-May-14			Bond Future	7.60	100.8026	100.7543	100.8026	0.00
13/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	797	1	1	1	0.00
13/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	788	1	1	1	0.00
13/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	779	1	1	1	0.00
13/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	7383	7	7	7	0.00

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13/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	7343	7	7	7	0.00
13/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	7303	7	7	7	0.00
13/06/2013	R208 On 01-August-13			Bond Future	7.39	98.6418	98.6762	98.6418	19,369.00
13/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	89632	90	90	90	0.00
13/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R208 On 07-November-13			Bond Future	7.49	96.6380	96.6728	96.6380	0.00
13/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	944	1	1	1	0.00
13/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	959	1	1	1	0.00
13/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	2432	2	2	2	0.00
13/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	973	1	1	1	0.00
13/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	4744	5	5	5	0.00
13/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	2353	2	2	2	1,520.00
13/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	4787	5	5	5	0.00
13/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	4829	5	5	5	0.00
13/06/2013	R208 On 06-February-14			Bond Future	7.58	97.9377	97.9729	97.9377	0.00
13/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	1168	1	1	1	0.00
13/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	1183	1	1	1	0.00
13/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	1154	1	1	1	0.00
13/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	5711	6	6	6	0.00
13/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	5628	6	6	6	0.00
13/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	5669	6	6	6	0.00
13/06/2013	R208 On 08-May-14			Bond Future	7.68	95.8674	95.9031	95.8674	0.00
13/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	909	1	1	1	0.00
13/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	898	1	1	1	0.00
13/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	919	1	1	1	0.00
13/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	8225	8	8	8	0.00
13/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	8317	8	8	8	0.00
13/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	8271	8	8	8	0.00
13/06/2013	R209 On 01-August-13			Bond Future	8.73	77.4341	77.8810	77.4341	10,032.00
13/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	67932	67	68	67	0.00
13/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	356	0	0	0	0.00
13/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	6474	7	6	7	2,000.00
13/06/2013	R209 On 01-August-13	79.36	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
13/06/2013	R209 On	07-November-13				Bond Future	8.82	75.3826	75.8357	75.3826	0.00
13/06/2013	R209 On	07-November-13	8.65	Call		Bond Future	3189	3	3	3	0.00
13/06/2013	R209 On	07-November-13	8.79	Call		Bond Future	3691	3	4	3	0.00
13/06/2013	R209 On	07-November-13	8.80	Call		Bond Future	3728	4	4	4	0.00
13/06/2013	R209 On	07-November-13	8.81	Call		Bond Future	3766	4	4	4	0.00
13/06/2013	R209 On	07-November-13	9.50	Call		Bond Future	6778	6	7	6	0.00
13/06/2013	R209 On	07-November-13	9.50	Put		Bond Future	1743	2	2	2	980.00
13/06/2013	R209 On	07-November-13	8.81	Put		Bond Future	3818	4	4	4	0.00
13/06/2013	R209 On	07-November-13	8.80	Put		Bond Future	3858	4	4	4	0.00
13/06/2013	R209 On	07-November-13	8.79	Put		Bond Future	3899	4	4	4	0.00
13/06/2013	R209 On	07-November-13	8.65	Put		Bond Future	4504	5	5	5	4,700.00
13/06/2013	R209 On	06-February-14				Bond Future	8.90	76.3964	76.8556	76.3964	0.00
13/06/2013	R209 On	06-February-14	8.56	Call		Bond Future	3656	3	4	3	0.00
13/06/2013	R209 On	06-February-14	8.55	Call		Bond Future	3624	3	4	3	0.00
13/06/2013	R209 On	06-February-14	8.54	Call		Bond Future	3592	3	4	3	0.00
13/06/2013	R209 On	06-February-14	8.54	Put		Bond Future	6422	7	6	7	0.00
13/06/2013	R209 On	06-February-14	8.55	Put		Bond Future	6373	7	6	7	0.00
13/06/2013	R209 On	06-February-14	8.56	Put		Bond Future	6324	7	6	7	0.00
13/06/2013	R209 On	08-May-14				Bond Future	8.98	74.2860	74.7514	74.2860	0.00
13/06/2013	R209 On	08-May-14	7.86	Call		Bond Future	2338	2	2	2	0.00
13/06/2013	R209 On	08-May-14	7.84	Call		Bond Future	2296	2	2	2	0.00
13/06/2013	R209 On	08-May-14	7.85	Call		Bond Future	2317	2	2	2	0.00
13/06/2013	R209 On	08-May-14	7.85	Put		Bond Future	11687	12	12	12	0.00
13/06/2013	R209 On	08-May-14	7.84	Put		Bond Future	11757	12	12	12	0.00
13/06/2013	R209 On	08-May-14	7.86	Put		Bond Future	11617	12	12	12	0.00
13/06/2013	R210 On	01-August-13				Bond Future	156.40	157.1258	156.4039	157.1258	1,237.00
13/06/2013	R210 On	01-August-13	172.99	Call		Bond Future	0	0	0	0	0.00
13/06/2013	R210 On	01-August-13	173.01	Call		Bond Future	0	0	0	0	0.00
13/06/2013	R210 On	01-August-13	173.00	Call		Bond Future	0	0	0	0	0.00
13/06/2013	R210 On	01-August-13	173.00	Put		Bond Future	16596	16	17	16	0.00
13/06/2013	R210 On	01-August-13	173.01	Put		Bond Future	16606	16	17	16	0.00
13/06/2013	R210 On	01-August-13	172.99	Put		Bond Future	16586	16	17	16	0.00
13/06/2013	R211 On	01-August-13				Bond Future	129.96	129.9276	129.9590	129.9276	522.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	51	0	0	0	0.00
13/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	41	0	0	0	0.00
13/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	31	0	0	0	0.00
13/06/2013	R212 On 01-August-13			Bond Future	132.39	132.3559	132.3938	132.3559	21,791.00
13/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	5616	6	6	6	0.00
13/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	5606	6	6	6	0.00
13/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	5596	6	6	6	0.00
13/06/2013	R213 On 01-August-13			Bond Future	8.55	88.6763	89.0521	88.6763	6,831.00
13/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	78437	78	78	78	0.00
13/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R213 On 07-November-13			Bond Future	8.64	86.3908	86.7719	86.3908	0.00
13/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	3526	3	4	3	0.00
13/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	3564	3	4	3	0.00
13/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	3602	3	4	3	0.00
13/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	3875	4	4	4	0.00
13/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	3916	4	4	4	0.00
13/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	3959	4	4	4	0.00
13/06/2013	R213 On 06-February-14			Bond Future	8.73	87.5527	87.9389	87.5527	0.00
13/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	3350	3	3	3	0.00
13/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	3320	3	3	3	0.00
13/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	3289	3	3	3	0.00
13/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	6851	7	7	7	0.00
13/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	6799	7	7	7	0.00
13/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	6747	7	7	7	0.00
13/06/2013	R213 On 08-May-14			Bond Future	8.82	85.1999	85.5913	85.1999	0.00
13/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	2250	2	2	2	0.00
13/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	2209	2	2	2	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
13/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	2229	2	2	2	0.00
13/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	11940	12	12	12	0.00
13/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	12010	12	12	12	0.00
13/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	11871	12	12	12	0.00
13/06/2013	R214 On 01-August-13			Bond Future	8.78	78.7381	79.2894	78.7381	840.00
13/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	68841	68	69	68	0.00
13/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R214 On 07-November-13			Bond Future	8.86	76.5651	77.1241	76.5651	0.00
13/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	960	1	1	1	0.00
13/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	945	1	1	1	0.00
13/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	976	1	1	1	0.00
13/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	10446	11	10	11	0.00
13/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	10613	11	11	11	0.00
13/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	10529	11	11	11	0.00
13/06/2013	R248 On 01-August-13			Bond Future	8.90	101.3205	102.1263	101.3205	603.00
13/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	12179	13	12	13	0.00
13/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	12309	13	12	13	0.00
13/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	12438	13	12	13	0.00
13/06/2013	R248 On 07-November-13			Bond Future	9.00	98.3293	99.1465	98.3293	0.00
13/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	13116	14	13	14	0.00
13/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	13245	14	13	14	0.00
13/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	13375	14	13	14	0.00