



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 27/06/2013 To: 27/06/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	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
27/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	2025 On 01-August-13			Bond Future	108.14	108.4714	108.1394	108.4714	0.00
27/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	9871	10	10	10	0.00
27/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	9861	10	10	10	0.00
27/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	9851	10	10	10	0.00
27/06/2013	2038 On 01-August-13			Bond Future	101.37	101.3680	101.3733	101.3680	0.00
27/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	13627	14	14	14	0.00
27/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	13637	14	14	14	0.00
27/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	13617	14	14	14	0.00
27/06/2013	2050 On 01-August-13			Bond Future	103.19	103.1815	103.1872	103.1815	122.00
27/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	15823	16	16	16	0.00
27/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	15813	16	16	16	0.00
27/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	15803	16	16	16	0.00
27/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	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
27/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	AL37 On 01-August-13			Index Future	401.02	396.9090	401.0230	396.9090	56.00
27/06/2013	AL37 On 07-November-13			Index Future	406.68	402.5090	406.6810	402.5090	0.00
27/06/2013	AL7T On 01-August-13			Index Future	476.97	469.9890	476.9720	469.9890	1.00
27/06/2013	AL7T On 07-November-13			Index Future	483.70	476.6200	483.7020	476.6200	0.00
27/06/2013	ALBI On 01-August-13			Index Future	430.11	423.8820	430.1100	423.8820	738.00
27/06/2013	ALBI On 07-November-13			Index Future	436.18	429.8620	436.1780	429.8620	85.00
27/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	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
27/06/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/06/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	EL28 On	01-August-13			Bond Future	107.68	107.6748	107.6806	107.6748	0.00
27/06/2013	EL28 On	01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	EL28 On	01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	EL28 On	01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	EL28 On	01-August-13	115.00	Put	Bond Future	7319	7	7	7	0.00
27/06/2013	EL28 On	01-August-13	115.01	Put	Bond Future	7329	7	7	7	0.00
27/06/2013	EL28 On	01-August-13	114.99	Put	Bond Future	7309	7	7	7	0.00
27/06/2013	ES33 On	01-August-13			Bond Future	9.20	85.5995	87.4778	85.5995	6,292.00
27/06/2013	ES33 On	01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	ES33 On	01-August-13	91.02	Call	Bond Future	76426	75	76	75	0.00
27/06/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
27/06/2013	ES33 On	01-August-13	9.00	Put	Bond Future	1614	3	2	3	0.00
27/06/2013	ES33 On	07-November-13			Bond Future	9.31	83.0260	84.9307	83.0260	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
27/06/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
27/06/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
27/06/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
27/06/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6657	9	7	9	0.00
27/06/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6745	9	7	9	0.00
27/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	6834	9	7	9	0.00
27/06/2013	GOVI On 01-August-13			GOVI	429.27	423.1260	429.2650	423.1260	395.00
27/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
27/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
27/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
27/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	167450	23	17	23	0.00
27/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	167350	23	17	23	0.00
27/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	167250	23	17	23	0.00
27/06/2013	GOVI On 07-November-13			GOVI	435.32	429.0960	435.3210	429.0960	0.00
27/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
27/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
27/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
27/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	106790	17	11	17	0.00
27/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	106890	17	11	17	0.00
27/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	106690	17	11	17	0.00
27/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/06/2013	IGOV On 01-August-13			Index Future	192.21	191.9260	192.2060	191.9260	1,051.00
27/06/2013	IGOV On 07-November-13			Index Future	194.94	194.6590	194.9430	194.6590	7.00
27/06/2013	ILBI On 01-August-13			Index Future	513.50	512.1280	513.5000	512.1280	186.00
27/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/06/2013	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
27/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.18	94.8200	94.8200	94.8200	0.00
27/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.21	94.7800	94.7900	94.7800	0.00
27/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.23	94.7800	94.7700	94.7800	700.00
27/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.24	94.7000	94.7600	94.7000	0.00
27/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.32	94.6100	94.6800	94.6100	0.00
27/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.36	94.4800	94.6400	94.4800	1,500.00
27/06/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	0.00
27/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.70	94.0400	94.3000	94.0400	400.00
27/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.96	93.7200	94.0400	93.7200	1,000.00
27/06/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.24	93.4100	93.7600	93.4100	0.00
27/06/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.53	93.1300	93.4700	93.1300	0.00
27/06/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.78	92.8700	93.2200	92.8700	250.00
27/06/2013	R023 On 01-August-13			Bond Future	7.63	102.4250	104.1574	102.4250	9,547.00
27/06/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R023 On 01-August-13	7.30	Put	Bond Future	2243	4	2	4	0.00
27/06/2013	R023 On 01-August-13	7.31	Put	Bond Future	2174	4	2	4	0.00
27/06/2013	R023 On 01-August-13	7.29	Put	Bond Future	2312	4	2	4	0.00
27/06/2013	R023 On 07-November-13			Bond Future	7.72	99.9544	101.7112	99.9544	0.00
27/06/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R023 On 07-November-13	6.50	Put	Bond Future	8458	10	8	10	0.00
27/06/2013	R023 On 07-November-13	6.51	Put	Bond Future	8385	10	8	10	0.00
27/06/2013	R023 On 07-November-13	6.49	Put	Bond Future	8531	10	9	10	0.00
27/06/2013	R157 On 01-August-13			Bond Future	6.14	119.1377	119.6107	119.1377	23,107.00
27/06/2013	R157 On 01-August-13	116.11	Call	Bond Future	90155	90	90	90	0.00
27/06/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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27/06/2013	R157 On 07-November-13			Bond Future	6.29	114.0124	114.4920	114.0124	0.00
27/06/2013	R157 On 07-November-13	5.59	Call	Bond Future	302	0	0	0	0.00
27/06/2013	R157 On 07-November-13	5.61	Call	Bond Future	312	0	0	0	0.00
27/06/2013	R157 On 07-November-13	5.60	Call	Bond Future	307	0	0	0	0.00
27/06/2013	R157 On 07-November-13	5.60	Put	Bond Future	1588	2	2	2	0.00
27/06/2013	R157 On 07-November-13	5.61	Put	Bond Future	1574	2	2	2	0.00
27/06/2013	R157 On 07-November-13	5.59	Put	Bond Future	1602	2	2	2	0.00
27/06/2013	R157 On 06-February-14			Bond Future	6.45	115.5447	116.0307	115.5447	0.00
27/06/2013	R157 On 06-February-14	5.66	Call	Bond Future	400	0	0	0	0.00
27/06/2013	R157 On 06-February-14	5.64	Call	Bond Future	391	0	0	0	0.00
27/06/2013	R157 On 06-February-14	5.65	Call	Bond Future	395	0	0	0	0.00
27/06/2013	R157 On 06-February-14	5.65	Put	Bond Future	1675	2	2	2	0.00
27/06/2013	R157 On 06-February-14	5.64	Put	Bond Future	1687	2	2	2	0.00
27/06/2013	R157 On 06-February-14	5.66	Put	Bond Future	1664	2	2	2	0.00
27/06/2013	R157 On 08-May-14			Bond Future	6.64	110.3002	110.7927	110.3002	0.00
27/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	241	0	0	0	0.00
27/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	239	0	0	0	0.00
27/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	236	0	0	0	0.00
27/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2211	3	2	3	0.00
27/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2200	3	2	3	0.00
27/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2189	3	2	3	0.00
27/06/2013	R186 On 01-August-13			Bond Future	7.92	120.0796	122.3760	120.0796	59,291.00
27/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	223	0	0	0	6,800.00
27/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	272	0	0	0	5,315.00
27/06/2013	R186 On 01-August-13	7.80	Call	Bond Future	1565	1	2	1	0.00
27/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	2471	1	2	1	0.00
27/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	92	0	0	0	0.00
27/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	9613	7	10	7	0.00
27/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	113104	111	113	111	0.00
27/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	665	0	1	0	6,800.00
27/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	26	0	0	0	1,000.00
27/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	34	0	0	0	0.00
27/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	6	0	0	0	500.00
27/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	8011	6	8	6	0.00

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27/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	145	0	0	0	6,800.00
27/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	14314	17	14	17	0.00
27/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	11125	13	11	13	100.00
27/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	11646	14	12	14	0.00
27/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	4649	7	5	7	0.00
27/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	67	0	0	0	0.00
27/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	9096	11	9	11	4,100.00
27/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	1700	3	2	3	0.00
27/06/2013	R186 On 01-August-13	7.80	Put	Bond Future	2665	4	3	4	20.00
27/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	6732	9	7	9	0.00
27/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	7186	9	7	9	2,957.00
27/06/2013	R186 On 07-November-13			Bond Future	8.01	121.7739	124.1026	121.7739	540.00
27/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	437	0	0	0	5,290.00
27/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	699	0	1	0	1,000.00
27/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	4158	3	4	3	1,000.00
27/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	4857	4	5	4	0.00
27/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	4906	4	5	4	0.00
27/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	8212	7	8	7	0.00
27/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	4809	4	5	4	0.00
27/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	9802	8	10	8	0.00
27/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1220	2	1	2	1,200.00
27/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	3623	5	4	5	0.00
27/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	1712	2	2	2	1,030.00
27/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	3541	5	4	5	0.00
27/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	3582	5	4	5	0.00
27/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	4241	5	4	5	0.00
27/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	12996	15	13	15	0.00
27/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	15380	18	15	18	0.00
27/06/2013	R186 On 06-February-14			Bond Future	8.09	118.1201	120.4801	118.1201	0.00
27/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	3960	3	4	3	0.00
27/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	3997	3	4	3	0.00
27/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	3923	3	4	3	0.00
27/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	7150	9	7	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
27/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	7039	8	7	8	0.00
27/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	7094	9	7	9	0.00
27/06/2013	R186 On 08-May-14			Bond Future	8.18	119.7197	122.1116	119.7197	0.00
27/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	2359	2	2	2	0.00
27/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	2336	2	2	2	0.00
27/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	2382	2	2	2	0.00
27/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	12299	14	12	14	0.00
27/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	12448	14	12	14	0.00
27/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	12373	14	12	14	0.00
27/06/2013	R197 On 01-August-13			Bond Future	274.49	274.4778	274.4860	274.4778	2,546.00
27/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	20514	21	21	21	0.00
27/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	20524	21	21	21	0.00
27/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	20504	21	21	21	0.00
27/06/2013	R201 On 01-August-13			Bond Future	5.63	104.9042	105.1576	104.9042	0.00
27/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67912	68	68	68	0.00
27/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R201 On 07-November-13			Bond Future	5.72	106.3844	106.6413	106.3844	0.00
27/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	106	0	0	0	0.00
27/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	110	0	0	0	0.00
27/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	108	0	0	0	0.00
27/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1109	1	1	1	0.00
27/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1100	1	1	1	0.00
27/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1118	1	1	1	0.00
27/06/2013	R201 On 06-February-14			Bond Future	5.80	103.4055	103.6659	103.4055	0.00
27/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	264	0	0	0	0.00
27/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	258	0	0	0	0.00
27/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	261	0	0	0	0.00
27/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	730	1	1	1	0.00
27/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	736	1	1	1	0.00
27/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	725	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
27/06/2013	R201 On 08-May-14			Bond Future	5.95	104.8058	105.0697	104.8058	0.00
27/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	156	0	0	0	0.00
27/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	155	0	0	0	0.00
27/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	153	0	0	0	0.00
27/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	885	1	1	1	0.00
27/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	880	1	1	1	0.00
27/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	876	1	1	1	0.00
27/06/2013	R202 On 01-August-13			Bond Future	201.11	200.4949	201.1122	200.4949	44,020.00
27/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	21898	23	22	23	0.00
27/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	21888	23	22	23	0.00
27/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	21878	22	22	22	0.00
27/06/2013	R203 On 01-August-13			Bond Future	6.93	106.9745	107.8691	106.9745	3,923.00
27/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	94656	94	95	94	0.00
27/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R203 On 07-November-13			Bond Future	7.06	104.3244	105.2316	104.3244	0.00
27/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	135	0	0	0	15.00
27/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	242	0	0	0	0.00
27/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	247	0	0	0	0.00
27/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	103002	102	103	102	0.00
27/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	252	0	0	0	0.00
27/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	3909	5	4	5	0.00
27/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	3939	5	4	5	0.00
27/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	3970	5	4	5	0.00
27/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	4860	6	5	6	0.00
27/06/2013	R203 On 06-February-14			Bond Future	7.20	105.7265	106.6458	105.7265	0.00
27/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	516	0	1	0	0.00
27/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	386	0	0	0	16.00
27/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	509	0	1	0	0.00
27/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	502	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
27/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	3947	5	4	5	0.00
27/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	3921	5	4	5	0.00
27/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	4462	5	4	5	0.00
27/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	3894	5	4	5	0.00
27/06/2013	R203 On 08-May-14			Bond Future	7.35	102.9970	103.9287	102.9970	0.00
27/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	414	0	0	0	0.00
27/06/2013	R203 On 08-May-14	7.40	Call	Bond Future	2021	2	2	2	16.00
27/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	404	0	0	0	0.00
27/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	409	0	0	0	0.00
27/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	5289	6	5	6	0.00
27/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	5316	6	5	6	0.00
27/06/2013	R203 On 08-May-14	7.40	Put	Bond Future	1874	2	2	2	0.00
27/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	5263	6	5	6	0.00
27/06/2013	R204 On 01-August-13			Bond Future	7.13	103.7177	104.8212	103.7177	25,172.00
27/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	95938	95	96	95	0.00
27/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R204 On 07-November-13			Bond Future	7.25	105.1811	106.3001	105.1811	0.00
27/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	482	0	0	0	0.00
27/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	490	0	0	0	0.00
27/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	1400	1	1	1	0.00
27/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	499	0	0	0	0.00
27/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	4617	6	5	6	0.00
27/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	2468	3	2	3	1,270.00
27/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	4653	6	5	6	0.00
27/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	4690	6	5	6	0.00
27/06/2013	R204 On 06-February-14			Bond Future	7.36	102.5640	103.6979	102.5640	0.00
27/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	923	1	1	1	0.00
27/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	934	1	1	1	0.00
27/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	913	1	1	1	0.00
27/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	4978	6	5	6	0.00
27/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	4913	6	5	6	0.00
27/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	4945	6	5	6	0.00
27/06/2013	R204 On 08-May-14			Bond Future	7.49	103.9529	105.1022	103.9529	0.00
27/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	755	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
27/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	763	1	1	1	0.00
27/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	747	1	1	1	0.00
27/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	6559	8	7	8	0.00
27/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	6492	7	6	7	0.00
27/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	6525	7	7	7	0.00
27/06/2013	R206 On 01-August-13			Bond Future	5.27	101.3151	101.3768	101.3151	0.00
27/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30379	30	30	30	0.00
27/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R206 On 07-November-13			Bond Future	5.23	102.7446	102.8072	102.7446	0.00
27/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	45	0	0	0	0.00
27/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	45	0	0	0	0.00
27/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	46	0	0	0	0.00
27/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	211	0	0	0	0.00
27/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	212	0	0	0	0.00
27/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	213	0	0	0	0.00
27/06/2013	R207 On 01-August-13			Bond Future	7.37	98.5704	99.7993	98.5704	23,668.00
27/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	92228	91	92	91	0.00
27/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R207 On 07-November-13			Bond Future	7.48	99.9612	101.2074	99.9612	0.00
27/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	709	0	1	0	0.00
27/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	732	0	1	0	0.00
27/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	720	0	1	0	0.00
27/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	4607	6	5	6	0.00
27/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	4569	6	5	6	0.00
27/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	4647	6	5	6	0.00
27/06/2013	R207 On 06-February-14			Bond Future	7.59	97.6650	98.9280	97.6650	0.00
27/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	996	1	1	1	0.00
27/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	972	1	1	1	0.00
27/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	984	1	1	1	0.00
27/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	5488	6	5	6	0.00
27/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	5526	7	6	7	0.00
27/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	5451	6	5	6	0.00
27/06/2013	R207 On 08-May-14			Bond Future	7.71	98.9876	100.2676	98.9876	0.00

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27/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	802	1	1	1	0.00
27/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	785	1	1	1	0.00
27/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	794	1	1	1	0.00
27/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	7835	9	8	9	0.00
27/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	7876	9	8	9	0.00
27/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	7795	9	8	9	0.00
27/06/2013	R208 On 01-August-13			Bond Future	7.45	96.9562	98.3192	96.9562	18,150.00
27/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	89275	88	89	88	0.00
27/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R208 On 07-November-13			Bond Future	7.55	94.9283	96.3106	94.9283	0.00
27/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	856	1	1	1	0.00
27/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	870	1	1	1	0.00
27/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	2256	2	2	2	0.00
27/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	884	1	1	1	0.00
27/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	5017	6	5	6	0.00
27/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	2538	3	3	3	1,520.00
27/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	5060	6	5	6	0.00
27/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	5104	6	5	6	0.00
27/06/2013	R208 On 06-February-14			Bond Future	7.65	96.2041	97.6049	96.2041	0.00
27/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	1204	1	1	1	0.00
27/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	1218	1	1	1	0.00
27/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	1190	1	1	1	0.00
27/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	6115	7	6	7	0.00
27/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	6032	7	6	7	0.00
27/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	6073	7	6	7	0.00
27/06/2013	R208 On 08-May-14			Bond Future	7.75	94.1102	95.5300	94.1102	0.00
27/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	906	1	1	1	0.00
27/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	896	1	1	1	0.00
27/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	916	1	1	1	0.00
27/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	8596	10	9	10	0.00
27/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	8688	10	9	10	0.00
27/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	8642	10	9	10	0.00
27/06/2013	R209 On 01-August-13			Bond Future	8.59	77.0928	78.9855	77.0928	14,828.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	69036	67	69	67	0.00
27/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	380	0	0	0	0.00
27/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	5394	7	5	7	2,000.00
27/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R209 On 07-November-13			Bond Future	8.67	75.0362	76.9556	75.0362	0.00
27/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	3921	3	4	3	0.00
27/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	4470	3	4	3	0.00
27/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	4511	4	5	4	0.00
27/06/2013	R209 On 07-November-13	9.25	Call	Bond Future	6516	5	7	5	0.00
27/06/2013	R209 On 07-November-13	9.40	Call	Bond Future	7248	6	7	6	0.00
27/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	7748	6	8	6	0.00
27/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	4552	4	5	4	0.00
27/06/2013	R209 On 07-November-13	9.70	Call	Bond Future	8774	7	9	7	0.00
27/06/2013	R209 On 07-November-13	9.70	Put	Bond Future	1246	2	1	2	1,520.00
27/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	3484	4	3	4	0.00
27/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	1593	2	2	2	980.00
27/06/2013	R209 On 07-November-13	9.40	Put	Bond Future	1795	2	2	2	5,000.00
27/06/2013	R209 On 07-November-13	9.25	Put	Bond Future	2140	3	2	3	1,000.00
27/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	3521	4	4	4	0.00
27/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	3558	4	4	4	0.00
27/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	4115	5	4	5	4,700.00
27/06/2013	R209 On 06-February-14			Bond Future	8.75	76.0447	77.9899	76.0447	0.00
27/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	4401	4	4	4	0.00
27/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	4332	3	4	3	0.00
27/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	4367	3	4	3	0.00
27/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	5981	7	6	7	0.00
27/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	6028	7	6	7	0.00
27/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	5935	7	6	7	0.00
27/06/2013	R209 On 08-May-14			Bond Future	8.83	73.9295	75.9010	73.9295	0.00
27/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	2689	2	3	2	0.00
27/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	2665	2	3	2	0.00
27/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	2642	2	3	2	0.00
27/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	10953	12	11	12	0.00
27/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	10886	12	11	12	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
27/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	10819	12	11	12	0.00
27/06/2013	R210 On 01-August-13			Bond Future	155.46	155.4499	155.4565	155.4499	1,237.00
27/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	17553	18	18	18	0.00
27/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	17543	18	18	18	0.00
27/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	17533	18	18	18	0.00
27/06/2013	R211 On 01-August-13			Bond Future	128.54	128.5392	128.5371	128.5392	522.00
27/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	1463	1	1	1	0.00
27/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	1473	1	1	1	0.00
27/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	1453	1	1	1	0.00
27/06/2013	R212 On 01-August-13			Bond Future	128.51	128.0143	128.5119	128.0143	21,791.00
27/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	9498	10	9	10	0.00
27/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	9488	10	9	10	0.00
27/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	9478	10	9	10	0.00
27/06/2013	R213 On 01-August-13			Bond Future	8.43	88.0886	90.0168	88.0886	8,086.00
27/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	79402	77	79	77	0.00
27/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R213 On 07-November-13			Bond Future	8.52	85.7947	87.7501	85.7947	0.00
27/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	4250	3	4	3	0.00
27/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	4332	3	4	3	0.00
27/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	4291	3	4	3	0.00
27/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	3666	5	4	5	0.00
27/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	3627	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	3705	5	4	5	0.00
27/06/2013	R213 On 06-February-14			Bond Future	8.61	86.9477	88.9293	86.9477	0.00
27/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	3948	3	4	3	0.00
27/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	3881	3	4	3	0.00
27/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	3914	3	4	3	0.00
27/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	6403	8	6	8	0.00
27/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	6452	8	6	8	0.00
27/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	6354	8	6	8	0.00
27/06/2013	R213 On 08-May-14			Bond Future	8.69	84.5865	86.5950	84.5865	0.00
27/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	2553	2	3	2	0.00
27/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	2508	2	3	2	0.00
27/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	2530	2	3	2	0.00
27/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	11237	13	11	13	0.00
27/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	11305	13	11	13	0.00
27/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	11171	13	11	13	0.00
27/06/2013	R214 On 01-August-13			Bond Future	8.68	78.2561	80.1031	78.2561	840.00
27/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	69655	68	70	68	0.00
27/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R214 On 07-November-13			Bond Future	8.76	76.0761	77.9491	76.0761	0.00
27/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	1294	1	1	1	0.00
27/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	1313	1	1	1	0.00
27/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	1275	1	1	1	0.00
27/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	10118	12	10	12	0.00
27/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	9958	11	10	11	0.00
27/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	10037	12	10	12	0.00
27/06/2013	R248 On 01-August-13			Bond Future	8.76	101.3953	103.7113	101.3953	603.00
27/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	10724	13	11	13	0.00
27/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	10594	13	11	13	0.00
27/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	10853	13	11	13	0.00
27/06/2013	R248 On 07-November-13			Bond Future	8.84	98.4049	100.7537	98.4049	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
27/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	11509	14	12	14	0.00
27/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	11638	14	12	14	0.00
27/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	11767	14	12	14	0.00