



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 17/05/2013 To: 17/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	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
17/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	2025 On 01-August-13			Bond Future	119.79	119.7680	119.7935	119.7680	0.00
17/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1804	2	2	2	0.00
17/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1794	2	2	2	0.00
17/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1784	2	2	2	0.00
17/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
17/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
17/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
17/05/2013	2038 On 01-August-13			Bond Future	116.21	114.4075	116.2150	114.4075	9.00
17/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	1225	0	1	0	0.00
17/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	1205	0	1	0	0.00
17/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	1215	0	1	0	0.00
17/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	1	0	1	0.00
17/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	1	0	1	0.00
17/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	1	0	1	0.00
17/05/2013	2050 On 01-August-13			Bond Future	122.64	123.0819	122.6420	123.0819	122.00
17/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	3652	4	4	4	0.00
17/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	3642	4	4	4	0.00
17/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	3632	4	4	4	0.00
17/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
17/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
17/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
17/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	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
17/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	AL37 On 01-August-13			Index Future	426.11	426.2290	426.1090	426.2290	75.00
17/05/2013	AL37 On 07-November-13			Index Future	432.13	432.2460	432.1250	432.2460	0.00
17/05/2013	AL7T On 01-August-13			Index Future	518.90	518.9830	518.9000	518.9830	1.00
17/05/2013	AL7T On 07-November-13			Index Future	526.23	526.3100	526.2270	526.3100	0.00
17/05/2013	ALBI On 01-August-13			Index Future	459.68	459.8410	459.6810	459.8410	725.00
17/05/2013	ALBI On 07-November-13			Index Future	466.17	466.3330	466.1710	466.3330	85.00
17/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	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
17/05/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/05/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2013	EL28 On 01-August-13			Bond Future	116.72	116.9126	116.7216	116.9126	0.00
17/05/2013	EL28 On 01-August-13	115.00	Call	Bond Future	1722	2	2	2	0.00
17/05/2013	EL28 On 01-August-13	114.99	Call	Bond Future	1732	2	2	2	0.00
17/05/2013	EL28 On 01-August-13	115.01	Call	Bond Future	1712	2	2	2	0.00
17/05/2013	EL28 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
17/05/2013	EL28 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
17/05/2013	EL28 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
17/05/2013	ES33 On 01-August-13			Bond Future	8.44	94.0684	93.9385	94.0684	292.00
17/05/2013	ES33 On 01-August-13	9.00	Call	Bond Future	4846	5	5	5	0.00
17/05/2013	ES33 On 01-August-13	91.02	Call	Bond Future	82887	83	83	83	0.00
17/05/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
17/05/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
17/05/2013	ES33 On 07-November-13			Bond Future	8.52	91.6152	91.4834	91.6152	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
17/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
17/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
17/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
17/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	104	0	0	0	0.00
17/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	193	0	0	0	0.00
17/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	281	0	0	0	0.00
17/05/2013	GOVI On 01-August-13			GOVI	458.84	458.9990	458.8440	458.9990	346.00
17/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	128540	13	13	13	0.00
17/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	128440	13	13	13	0.00
17/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	128340	13	13	13	0.00
17/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
17/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
17/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
17/05/2013	GOVI On 07-November-13			GOVI	465.32	465.4790	465.3220	465.4790	0.00
17/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	193320	19	19	19	0.00
17/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	193220	19	19	19	0.00
17/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	193120	19	19	19	0.00
17/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
17/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
17/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
17/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/05/2013	IGOV On 01-August-13			Index Future	212.04	211.2860	212.0440	211.2860	965.00
17/05/2013	IGOV On 07-November-13			Index Future	215.07	214.2970	215.0650	214.2970	7.00
17/05/2013	ILBI On 01-August-13			Index Future	572.74	573.9580	572.7420	573.9580	186.00
17/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.01	94.9900	94.9900	94.9900	750.00
17/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.00	94.9900	95.0000	94.9900	0.00
17/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.89	95.0900	95.1100	95.0900	0.00
17/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.87	95.1100	95.1300	95.1100	2,200.00
17/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.81	95.1800	95.1900	95.1800	0.00
17/05/2013	JBAF On 20-November-13			Jibar Tradeable Future	4.80	95.1900	95.2000	95.1900	0.00
17/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.80	95.1900	95.2000	95.1900	1,500.00
17/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.82	95.1700	95.1800	95.1700	0.00
17/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	4.89	95.0900	95.1100	95.0900	0.00
17/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.00	94.9900	95.0000	94.9900	0.00
17/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.12	94.8600	94.8800	94.8600	0.00
17/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.25	94.7200	94.7500	94.7200	0.00
17/05/2013	R023 On 01-August-13			Bond Future	6.25	114.0250	114.0278	114.0250	9,413.00
17/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	7558	8	8	8	0.00
17/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	7697	8	8	8	0.00
17/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	7627	8	8	8	0.00
17/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R023 On 07-November-13			Bond Future	6.29	111.7190	111.7219	111.7190	0.00
17/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	1480	1	1	1	0.00
17/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	1625	2	2	2	0.00
17/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	1553	2	2	2	0.00
17/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R157 On 01-August-13			Bond Future	5.01	122.0457	122.0571	122.0457	7,989.00
17/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92601	93	93	93	0.00
17/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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17/05/2013	R157 On	07-November-13				Bond Future	4.97	116.9623	116.9740	116.9623	0.00
17/05/2013	R157 On	07-November-13	5.59	Call		Bond Future	1239	1	1	1	0.00
17/05/2013	R157 On	07-November-13	5.61	Call		Bond Future	1273	1	1	1	0.00
17/05/2013	R157 On	07-November-13	5.60	Call		Bond Future	1256	1	1	1	0.00
17/05/2013	R157 On	07-November-13	5.60	Put		Bond Future	55	0	0	0	0.00
17/05/2013	R157 On	07-November-13	5.61	Put		Bond Future	53	0	0	0	0.00
17/05/2013	R157 On	07-November-13	5.59	Put		Bond Future	57	0	0	0	0.00
17/05/2013	R157 On	06-February-14				Bond Future	4.89	118.5360	118.5471	118.5360	0.00
17/05/2013	R157 On	06-February-14	5.66	Call		Bond Future	1333	1	1	1	0.00
17/05/2013	R157 On	06-February-14	5.64	Call		Bond Future	1305	1	1	1	0.00
17/05/2013	R157 On	06-February-14	5.65	Call		Bond Future	1319	1	1	1	0.00
17/05/2013	R157 On	06-February-14	5.65	Put		Bond Future	82	0	0	0	0.00
17/05/2013	R157 On	06-February-14	5.64	Put		Bond Future	84	0	0	0	0.00
17/05/2013	R157 On	06-February-14	5.66	Put		Bond Future	80	0	0	0	0.00
17/05/2013	R157 On	08-May-14				Bond Future	4.77	113.3329	113.3440	113.3329	0.00
17/05/2013	R157 On	08-May-14	5.21	Call		Bond Future	604	1	1	1	0.00
17/05/2013	R157 On	08-May-14	5.20	Call		Bond Future	590	1	1	1	0.00
17/05/2013	R157 On	08-May-14	5.19	Call		Bond Future	576	1	1	1	0.00
17/05/2013	R157 On	08-May-14	5.19	Put		Bond Future	0	0	0	0	0.00
17/05/2013	R157 On	08-May-14	5.20	Put		Bond Future	0	0	0	0	0.00
17/05/2013	R157 On	08-May-14	5.21	Put		Bond Future	0	0	0	0	0.00
17/05/2013	R186 On	01-August-13				Bond Future	6.86	132.8103	132.8162	132.8103	54,717.00
17/05/2013	R186 On	01-August-13	128.26	Call		Bond Future	123544	124	124	124	0.00
17/05/2013	R186 On	01-August-13	6.80	Call		Bond Future	1910	2	2	2	0.00
17/05/2013	R186 On	01-August-13	7.00	Call		Bond Future	3013	3	3	3	0.00
17/05/2013	R186 On	01-August-13	7.25	Call		Bond Future	4760	5	5	5	4,315.00
17/05/2013	R186 On	01-August-13	6.75	Call		Bond Future	1679	2	2	2	2,500.00
17/05/2013	R186 On	01-August-13	6.75	Put		Bond Future	2859	3	3	3	0.00
17/05/2013	R186 On	01-August-13	7.25	Put		Bond Future	780	1	1	1	0.00
17/05/2013	R186 On	01-August-13	7.00	Put		Bond Future	1577	2	2	2	4,100.00
17/05/2013	R186 On	01-August-13	6.80	Put		Bond Future	2561	3	3	3	100.00
17/05/2013	R186 On	01-August-13	128.26	Put		Bond Future	0	0	0	0	0.00
17/05/2013	R186 On	07-November-13				Bond Future	6.91	134.6853	134.6914	134.6853	540.00
17/05/2013	R186 On	07-November-13	8.16	Call		Bond Future	12366	12	12	12	0.00

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17/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	17186	17	17	17	0.00
17/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	1904	2	2	2	5,290.00
17/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	12285	12	12	12	0.00
17/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	12205	12	12	12	0.00
17/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	430	0	0	0	0.00
17/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	421	0	0	0	0.00
17/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	6258	6	6	6	0.00
17/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	97	0	0	0	1,030.00
17/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	412	0	0	0	0.00
17/05/2013	R186 On 06-February-14			Bond Future	6.96	131.2069	131.2123	131.2069	0.00
17/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	9507	10	10	10	0.00
17/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	9368	9	9	9	0.00
17/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	9437	9	9	9	0.00
17/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	1839	2	2	2	0.00
17/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	1863	2	2	2	0.00
17/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	1816	2	2	2	0.00
17/05/2013	R186 On 08-May-14			Bond Future	7.01	132.9848	132.9899	132.9848	0.00
17/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	962	1	1	1	0.00
17/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	864	1	1	1	0.00
17/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	766	1	1	1	0.00
17/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R197 On 01-August-13			Bond Future	299.34	299.2752	299.3376	299.2752	2,633.00
17/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	4348	4	4	4	0.00
17/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	4338	4	4	4	0.00
17/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	4328	4	4	4	0.00
17/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R201 On 01-August-13			Bond Future	4.86	106.1837	106.1986	106.1837	0.00
17/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68953	69	69	69	0.00
17/05/2013	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
17/05/2013	R201 On 07-November-13			Bond Future	4.75	107.6827	107.6980	107.6827	0.00
17/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	223	0	0	0	0.00
17/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	235	0	0	0	0.00
17/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	229	0	0	0	0.00
17/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	172	0	0	0	0.00
17/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	167	0	0	0	0.00
17/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	178	0	0	0	0.00
17/05/2013	R201 On 06-February-14			Bond Future	4.54	104.7228	104.7376	104.7228	0.00
17/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	652	1	1	1	0.00
17/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	638	1	1	1	0.00
17/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	645	1	1	1	0.00
17/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	42	0	0	0	0.00
17/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	43	0	0	0	0.00
17/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	41	0	0	0	0.00
17/05/2013	R201 On 08-May-14			Bond Future	4.16	106.1418	106.1566	106.1418	0.00
17/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	368	0	0	0	0.00
17/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	361	0	0	0	0.00
17/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	355	0	0	0	0.00
17/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R202 On 01-August-13			Bond Future	226.71	224.1856	226.7110	224.1856	44,020.00
17/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	3721	1	4	1	0.00
17/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	3711	1	4	1	0.00
17/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	3701	1	4	1	0.00
17/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R203 On 01-August-13			Bond Future	5.49	113.2746	113.2548	113.2746	9,032.00
17/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	100042	100	100	100	0.00
17/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R203 On 07-November-13			Bond Future	5.51	110.7143	110.6944	110.7143	0.00
17/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	1378	1	1	1	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	2079	2	2	2	0.00
17/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	2107	2	2	2	0.00
17/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	108465	108	108	108	0.00
17/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	2134	2	2	2	0.00
17/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	329	0	0	0	0.00
17/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	336	0	0	0	0.00
17/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	345	0	0	0	0.00
17/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	640	1	1	1	0.00
17/05/2013	R203 On 06-February-14			Bond Future	5.51	112.2038	112.1828	112.2038	0.00
17/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2587	3	3	3	0.00
17/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	2074	2	2	2	16.00
17/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2561	3	3	3	0.00
17/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	2536	3	3	3	0.00
17/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	444	0	0	0	0.00
17/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	436	0	0	0	0.00
17/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	612	1	1	1	0.00
17/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	428	0	0	0	0.00
17/05/2013	R203 On 08-May-14			Bond Future	5.52	109.5629	109.5414	109.5629	0.00
17/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	764	1	1	1	0.00
17/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	701	1	1	1	0.00
17/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	732	1	1	1	0.00
17/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R204 On 01-August-13			Bond Future	5.68	111.6550	111.6053	111.6550	13,573.00
17/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	102722	103	103	103	0.00
17/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R204 On 07-November-13			Bond Future	5.71	113.2313	113.1811	113.2313	0.00
17/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	3086	3	3	3	0.00
17/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	3122	3	3	3	0.00
17/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	3158	3	3	3	0.00
17/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	5875	6	6	6	0.00
17/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	62	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
17/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	395	0	0	0	0.00
17/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	404	0	0	0	0.00
17/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	413	0	0	0	0.00
17/05/2013	R204 On 06-February-14			Bond Future	5.72	110.7238	110.6723	110.7238	0.00
17/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	3540	4	4	4	0.00
17/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	3507	4	4	4	0.00
17/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	3573	4	4	4	0.00
17/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	578	1	1	1	0.00
17/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	597	1	1	1	0.00
17/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	588	1	1	1	0.00
17/05/2013	R204 On 08-May-14			Bond Future	5.74	112.2242	112.1716	112.2242	0.00
17/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1299	1	1	1	0.00
17/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	1341	1	1	1	0.00
17/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1258	1	1	1	0.00
17/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R206 On 01-August-13			Bond Future	4.94	101.5165	101.5226	101.5165	0.00
17/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30524	31	31	31	0.00
17/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R206 On 07-November-13			Bond Future	4.40	102.9497	102.9560	102.9497	0.00
17/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	20	0	0	0	0.00
17/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	21	0	0	0	0.00
17/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	20	0	0	0	0.00
17/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	38	0	0	0	0.00
17/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	37	0	0	0	0.00
17/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	39	0	0	0	0.00
17/05/2013	R207 On 01-August-13			Bond Future	5.91	107.5566	107.5299	107.5566	7,664.00
17/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	99959	100	100	100	0.00
17/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R207 On 07-November-13			Bond Future	5.94	109.0750	109.0481	109.0750	0.00
17/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	4264	4	4	4	0.00
17/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	4306	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
17/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	4349	4	4	4	0.00
17/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	345	0	0	0	0.00
17/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	353	0	0	0	0.00
17/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	361	0	0	0	0.00
17/05/2013	R207 On 06-February-14			Bond Future	5.96	106.9028	106.8749	106.9028	0.00
17/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	4212	4	4	4	0.00
17/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	4174	4	4	4	0.00
17/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	4137	4	4	4	0.00
17/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	743	1	1	1	0.00
17/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	732	1	1	1	0.00
17/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	721	1	1	1	0.00
17/05/2013	R207 On 08-May-14			Bond Future	5.99	108.3514	108.3228	108.3514	0.00
17/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	1062	1	1	1	0.00
17/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	965	1	1	1	0.00
17/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	1013	1	1	1	0.00
17/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R208 On 01-August-13			Bond Future	6.00	106.9208	106.8905	106.9208	9,193.00
17/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	97846	98	98	98	0.00
17/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R208 On 07-November-13			Bond Future	6.03	105.0343	105.0038	105.0343	0.00
17/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	4886	5	5	5	0.00
17/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	4934	5	5	5	0.00
17/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	4981	5	5	5	0.00
17/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	8477	9	8	9	0.00
17/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	67	0	0	0	1,520.00
17/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	421	0	0	0	0.00
17/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	431	0	0	0	0.00
17/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	440	0	0	0	0.00
17/05/2013	R208 On 06-February-14			Bond Future	6.06	106.4473	106.4157	106.4473	0.00
17/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	4837	5	5	5	0.00
17/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	4794	5	5	5	0.00
17/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	4879	5	5	5	0.00

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17/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	881	1	1	1	0.00
17/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	908	1	1	1	0.00
17/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	895	1	1	1	0.00
17/05/2013	R208 On 08-May-14			Bond Future	6.09	104.4931	104.4608	104.4931	0.00
17/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	1195	1	1	1	0.00
17/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	1251	1	1	1	0.00
17/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	1139	1	1	1	0.00
17/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R209 On 01-August-13			Bond Future	7.86	85.3634	85.2291	85.3634	9,942.00
17/05/2013	R209 On 01-August-13	8.00	Call	Bond Future	2870	0	3	0	2,000.00
17/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	75280	75	75	75	0.00
17/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R209 On 01-August-13	8.00	Put	Bond Future	1640	0	2	0	0.00
17/05/2013	R209 On 07-November-13			Bond Future	7.93	83.4242	83.2881	83.4242	0.00
17/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	8371	8	8	8	0.00
17/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	8431	9	8	9	0.00
17/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	8491	9	8	9	0.00
17/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	12808	13	13	13	0.00
17/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	320	0	0	0	980.00
17/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	1090	1	1	1	0.00
17/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	1108	1	1	1	0.00
17/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	1126	1	1	1	0.00
17/05/2013	R209 On 06-February-14			Bond Future	7.98	84.5465	84.4081	84.5465	0.00
17/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	7382	7	7	7	0.00
17/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	7489	8	7	8	0.00
17/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	7435	8	7	8	0.00
17/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	2632	3	3	3	0.00
17/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	2605	3	3	3	0.00
17/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	2660	3	3	3	0.00
17/05/2013	R209 On 08-May-14			Bond Future	8.04	82.5471	82.4066	82.5471	0.00
17/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
17/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
17/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	1624	1	2	1	0.00
17/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	1715	2	2	2	0.00
17/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	1805	2	2	2	0.00
17/05/2013	R210 On 01-August-13			Bond Future	175.93	175.8954	175.9339	175.8954	1,237.00
17/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	2944	3	3	3	0.00
17/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	2924	3	3	3	0.00
17/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	2934	3	3	3	0.00
17/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R211 On 01-August-13			Bond Future	130.61	130.5852	130.6078	130.5852	522.00
17/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	618	1	1	1	0.00
17/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	608	1	1	1	0.00
17/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	598	1	1	1	0.00
17/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R212 On 01-August-13			Bond Future	139.64	139.3322	139.6364	139.3322	21,791.00
17/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	1646	1	2	1	0.00
17/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	1626	1	2	1	0.00
17/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	1636	1	2	1	0.00
17/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R213 On 01-August-13			Bond Future	7.56	97.6843	97.6427	97.6843	6,824.00
17/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	87028	87	87	87	0.00
17/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R213 On 07-November-13			Bond Future	7.62	95.5266	95.4845	95.5266	0.00
17/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	9111	9	9	9	0.00
17/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	9176	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	9241	9	9	9	0.00
17/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	802	1	1	1	0.00
17/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	816	1	1	1	0.00
17/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	831	1	1	1	0.00
17/05/2013	R213 On 06-February-14			Bond Future	7.68	96.8117	96.7684	96.8117	0.00
17/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	7764	8	8	8	0.00
17/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	7707	8	8	8	0.00
17/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	7651	8	8	8	0.00
17/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	2383	2	2	2	0.00
17/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	2357	2	2	2	0.00
17/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	2331	2	2	2	0.00
17/05/2013	R213 On 08-May-14			Bond Future	7.74	94.5850	94.5408	94.5850	0.00
17/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
17/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
17/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
17/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	762	1	1	1	0.00
17/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	851	1	1	1	0.00
17/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	672	1	1	1	0.00
17/05/2013	R214 On 01-August-13			Bond Future	7.96	86.7554	86.6134	86.7554	840.00
17/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	76166	76	76	76	0.00
17/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
17/05/2013	R214 On 07-November-13			Bond Future	8.02	84.6960	84.5523	84.6960	0.00
17/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	2999	3	3	3	0.00
17/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	2959	3	3	3	0.00
17/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	2919	3	3	3	0.00
17/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	5159	5	5	5	0.00
17/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	5099	5	5	5	0.00
17/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	5041	5	5	5	0.00
17/05/2013	R248 On 01-August-13			Bond Future	8.10	111.3909	111.2731	111.3909	603.00
17/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
17/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
17/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
17/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	3033	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	3162	3	3	3	0.00
17/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	3292	3	3	3	0.00
17/05/2013	R248 On 07-November-13			Bond Future	8.17	108.5425	108.4232	108.5425	0.00
17/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
17/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
17/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
17/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	3840	4	4	4	0.00
17/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	3969	4	4	4	0.00
17/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	4098	4	4	4	0.00