



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 24/05/2013 To: 24/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	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
24/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	2025 On 01-August-13			Bond Future	119.34	119.3177	119.3434	119.3177	0.00
24/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1353	1	1	1	0.00
24/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1343	1	1	1	0.00
24/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1333	1	1	1	0.00
24/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
24/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
24/05/2013	2038 On 01-August-13			Bond Future	114.19	114.3838	114.1918	114.3838	9.00
24/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
24/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
24/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
24/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	808	1	1	1	0.00
24/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	818	1	1	1	0.00
24/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	798	1	1	1	0.00
24/05/2013	2050 On 01-August-13			Bond Future	121.61	122.8247	121.6114	122.8247	122.00
24/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	2621	4	3	4	0.00
24/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	2611	4	3	4	0.00
24/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	2601	4	3	4	0.00
24/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
24/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
24/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	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
24/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	AL37 On 01-August-13			Index Future	421.94	421.2940	421.9440	421.2940	75.00
24/05/2013	AL37 On 07-November-13			Index Future	427.90	427.2410	427.9000	427.2410	0.00
24/05/2013	AL7T On 01-August-13			Index Future	509.52	508.7760	509.5220	508.7760	1.00
24/05/2013	AL7T On 07-November-13			Index Future	516.71	515.9580	516.7140	515.9580	0.00
24/05/2013	ALBI On 01-August-13			Index Future	453.58	452.3000	453.5840	452.3000	736.00
24/05/2013	ALBI On 07-November-13			Index Future	459.99	458.6840	459.9870	458.6840	85.00
24/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	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
24/05/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/05/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	EL28 On	01-August-13			Bond Future	116.34	116.8931	116.3391	116.8931	0.00
24/05/2013	EL28 On	01-August-13	115.01	Call	Bond Future	1329	2	1	2	0.00
24/05/2013	EL28 On	01-August-13	115.00	Call	Bond Future	1339	2	1	2	0.00
24/05/2013	EL28 On	01-August-13	114.99	Call	Bond Future	1349	2	1	2	0.00
24/05/2013	EL28 On	01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
24/05/2013	EL28 On	01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	EL28 On	01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
24/05/2013	ES33 On	01-August-13			Bond Future	8.59	92.0050	92.5916	92.0050	292.00
24/05/2013	ES33 On	01-August-13	9.00	Call	Bond Future	3499	3	3	3	0.00
24/05/2013	ES33 On	01-August-13	91.02	Call	Bond Future	81540	81	82	81	0.00
24/05/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
24/05/2013	ES33 On	01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	ES33 On	07-November-13			Bond Future	8.68	89.5225	90.1174	89.5225	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
24/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
24/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
24/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
24/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	1470	2	1	2	0.00
24/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	1559	2	2	2	0.00
24/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	1647	2	2	2	0.00
24/05/2013	GOVI On 01-August-13			GOVI	452.81	451.5750	452.8080	451.5750	369.00
24/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	68180	6	7	6	0.00
24/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	67980	6	7	6	0.00
24/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	68080	6	7	6	0.00
24/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
24/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
24/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
24/05/2013	GOVI On 07-November-13			GOVI	459.20	457.9490	459.1990	457.9490	0.00
24/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	132090	12	13	12	0.00
24/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	131990	12	13	12	0.00
24/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	131890	12	13	12	0.00
24/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
24/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
24/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
24/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/05/2013	IGOV On 01-August-13			Index Future	210.83	211.1550	210.8300	211.1550	1,045.00
24/05/2013	IGOV On 07-November-13			Index Future	213.83	214.1630	213.8340	214.1630	7.00
24/05/2013	ILBI On 01-August-13			Index Future	572.63	572.6300	572.6300	572.6300	186.00
24/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/05/2013	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
24/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	750.00
24/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.08	94.9100	94.9200	94.9100	0.00
24/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.04	94.9500	94.9600	94.9500	0.00
24/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.00	94.9900	95.0000	94.9900	2,200.00
24/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.99	95.0100	95.0100	95.0100	1,000.00
24/05/2013	JBAF On 20-November-13			Jibar Tradeable Future	4.99	95.0100	95.0100	95.0100	0.00
24/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.98	95.0200	95.0200	95.0200	1,500.00
24/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.01	95.0000	94.9900	95.0000	0.00
24/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.09	94.9200	94.9100	94.9200	0.00
24/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.19	94.8100	94.8100	94.8100	0.00
24/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.32	94.6700	94.6800	94.6700	0.00
24/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.45	94.5500	94.5500	94.5500	0.00
24/05/2013	R023 On 01-August-13			Bond Future	6.58	111.5067	111.5484	111.5067	9,414.00
24/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	5079	5	5	5	0.00
24/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	5217	5	5	5	0.00
24/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	5148	5	5	5	0.00
24/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R023 On 07-November-13			Bond Future	6.63	109.1650	109.2073	109.1650	0.00
24/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	962	1	1	1	0.00
24/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	889	1	1	1	0.00
24/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	1035	1	1	1	0.00
24/05/2013	R157 On 01-August-13			Bond Future	5.21	121.5367	121.6208	121.5367	7,776.00
24/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92165	92	92	92	0.00
24/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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24/05/2013	R157 On 07-November-13			Bond Future	5.20	116.4459	116.5312	116.4459	0.00
24/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	902	1	1	1	0.00
24/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	931	1	1	1	0.00
24/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	916	1	1	1	0.00
24/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	158	0	0	0	0.00
24/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	154	0	0	0	0.00
24/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	162	0	0	0	0.00
24/05/2013	R157 On 06-February-14			Bond Future	5.16	118.0140	118.1003	118.0140	0.00
24/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	1010	1	1	1	0.00
24/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	986	1	1	1	0.00
24/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	998	1	1	1	0.00
24/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	208	0	0	0	0.00
24/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	212	0	0	0	0.00
24/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	204	0	0	0	0.00
24/05/2013	R157 On 08-May-14			Bond Future	5.10	112.8032	112.8907	112.8032	0.00
24/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	584	1	1	1	0.00
24/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	576	1	1	1	0.00
24/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	568	1	1	1	0.00
24/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	445	0	0	0	0.00
24/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	439	0	0	0	0.00
24/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	433	0	0	0	0.00
24/05/2013	R186 On 01-August-13			Bond Future	7.08	130.2057	130.5264	130.2057	54,796.00
24/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	3456	3	3	3	4,315.00
24/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	121254	121	121	121	0.00
24/05/2013	R186 On 01-August-13	7.00	Call	Bond Future	2108	2	2	2	1,000.00
24/05/2013	R186 On 01-August-13	7.20	Call	Bond Future	3157	3	3	3	0.00
24/05/2013	R186 On 01-August-13	6.50	Call	Bond Future	555	1	1	1	500.00
24/05/2013	R186 On 01-August-13	6.75	Call	Bond Future	1155	1	1	1	2,500.00
24/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	1315	1	1	1	0.00
24/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	4256	4	4	4	100.00
24/05/2013	R186 On 01-August-13	6.75	Put	Bond Future	4624	5	5	5	0.00
24/05/2013	R186 On 01-August-13	6.50	Put	Bond Future	6713	7	7	7	0.00
24/05/2013	R186 On 01-August-13	7.20	Put	Bond Future	1970	2	2	2	2,807.00
24/05/2013	R186 On 01-August-13	7.00	Put	Bond Future	2962	3	3	3	4,100.00

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24/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	1766	2	2	2	0.00
24/05/2013	R186 On 07-November-13			Bond Future	7.14	132.0437	132.3690	132.0437	540.00
24/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	10491	10	10	10	0.00
24/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	15037	15	15	15	0.00
24/05/2013	R186 On 07-November-13	6.75	Call	Bond Future	2229	0	2	0	1,000.00
24/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	10341	10	10	10	0.00
24/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	10416	10	10	10	0.00
24/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	1460	1	1	1	5,290.00
24/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	8136	8	8	8	0.00
24/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	874	1	1	1	0.00
24/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	889	1	1	1	0.00
24/05/2013	R186 On 07-November-13	6.75	Put	Bond Future	6259	0	6	0	0.00
24/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	270	0	0	0	1,030.00
24/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	860	1	1	1	0.00
24/05/2013	R186 On 06-February-14			Bond Future	7.20	128.5313	128.8608	128.5313	0.00
24/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	8158	8	8	8	0.00
24/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	8096	8	8	8	0.00
24/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	8034	8	8	8	0.00
24/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	2880	3	3	3	0.00
24/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	2849	3	3	3	0.00
24/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	2818	3	3	3	0.00
24/05/2013	R186 On 08-May-14			Bond Future	7.26	130.2721	130.6061	130.2721	0.00
24/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	5161	5	5	5	0.00
24/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	5074	5	5	5	0.00
24/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	5118	5	5	5	0.00
24/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	6637	7	7	7	0.00
24/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	6692	7	7	7	0.00
24/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	6583	7	7	7	0.00
24/05/2013	R197 On 01-August-13			Bond Future	297.22	297.9307	297.2239	297.9307	2,633.00
24/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	2234	3	2	3	0.00
24/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	2224	3	2	3	0.00
24/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	2214	3	2	3	0.00
24/05/2013	R197 On 01-August-13	295.01	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
24/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R201 On 01-August-13			Bond Future	5.07	105.8755	105.9142	105.8755	0.00
24/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68669	69	69	69	0.00
24/05/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R201 On 07-November-13			Bond Future	5.01	107.3700	107.4093	107.3700	0.00
24/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	115	0	0	0	0.00
24/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	119	0	0	0	0.00
24/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	122	0	0	0	0.00
24/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	344	0	0	0	0.00
24/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	351	0	0	0	0.00
24/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	359	0	0	0	0.00
24/05/2013	R201 On 06-February-14			Bond Future	4.88	104.4072	104.4468	104.4072	0.00
24/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	444	0	0	0	0.00
24/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	438	0	0	0	0.00
24/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	432	0	0	0	0.00
24/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	128	0	0	0	0.00
24/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	126	0	0	0	0.00
24/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	124	0	0	0	0.00
24/05/2013	R201 On 08-May-14			Bond Future	4.64	105.8213	105.8615	105.8213	0.00
24/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	261	0	0	0	0.00
24/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	254	0	0	0	0.00
24/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	258	0	0	0	0.00
24/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	191	0	0	0	0.00
24/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	194	0	0	0	0.00
24/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	189	0	0	0	0.00
24/05/2013	R202 On 01-August-13			Bond Future	225.68	225.6250	225.6776	225.6250	44,020.00
24/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	2688	3	3	3	0.00
24/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	2668	3	3	3	0.00
24/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	2678	3	3	3	0.00
24/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R202 On 01-August-13	222.99	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
24/05/2013	R203 On 01-August-13			Bond Future	5.70	112.3106	112.4528	112.3106	9,032.00
24/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	99240	99	99	99	0.00
24/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R203 On 07-November-13			Bond Future	5.73	109.7366	109.8808	109.7366	0.00
24/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	940	1	1	1	15.00
24/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	1517	1	2	1	0.00
24/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	1540	1	2	1	0.00
24/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	1564	1	2	1	0.00
24/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	107651	108	108	108	0.00
24/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	571	1	1	1	0.00
24/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	583	1	1	1	0.00
24/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	595	1	1	1	0.00
24/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	1016	1	1	1	0.00
24/05/2013	R203 On 06-February-14			Bond Future	5.76	111.2142	111.3602	111.2142	0.00
24/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2028	2	2	2	0.00
24/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	1582	2	2	2	16.00
24/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	1983	2	2	2	0.00
24/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2006	2	2	2	0.00
24/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	703	1	1	1	0.00
24/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	714	1	1	1	0.00
24/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	943	1	1	1	0.00
24/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	692	1	1	1	0.00
24/05/2013	R203 On 08-May-14			Bond Future	5.78	108.5592	108.7072	108.5592	0.00
24/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	1315	1	1	1	0.00
24/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	1283	1	1	1	0.00
24/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	1299	1	1	1	0.00
24/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	1401	1	1	1	0.00
24/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	1417	1	1	1	0.00
24/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	1385	1	1	1	0.00
24/05/2013	R204 On 01-August-13			Bond Future	5.89	110.3799	110.5826	110.3799	13,573.00
24/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	101699	101	102	101	0.00
24/05/2013	R204 On 01-August-13	110.75	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
24/05/2013	R204 On 07-November-13			Bond Future	5.93	111.9380	112.1436	111.9380	0.00
24/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	2346	2	2	2	0.00
24/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	2377	2	2	2	0.00
24/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	4919	5	5	5	0.00
24/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	2409	2	2	2	0.00
24/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	683	1	1	1	0.00
24/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	144	0	0	0	1,270.00
24/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	697	1	1	1	0.00
24/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	710	1	1	1	0.00
24/05/2013	R204 On 06-February-14			Bond Future	5.96	109.4144	109.6227	109.4144	0.00
24/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	2844	3	3	3	0.00
24/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	2873	3	3	3	0.00
24/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	2814	3	3	3	0.00
24/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	955	1	1	1	0.00
24/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	928	1	1	1	0.00
24/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	941	1	1	1	0.00
24/05/2013	R204 On 08-May-14			Bond Future	5.99	110.8963	111.1075	110.8963	0.00
24/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	2048	2	2	2	0.00
24/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	2071	2	2	2	0.00
24/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	2026	2	2	2	0.00
24/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	1832	2	2	2	0.00
24/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	1794	2	2	2	0.00
24/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	1813	2	2	2	0.00
24/05/2013	R206 On 01-August-13			Bond Future	5.09	101.4279	101.4594	101.4279	0.00
24/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30461	30	30	30	0.00
24/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R206 On 07-November-13			Bond Future	4.76	102.8596	102.8916	102.8596	0.00
24/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	19	0	0	0	0.00
24/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	19	0	0	0	0.00
24/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	20	0	0	0	0.00
24/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	100	0	0	0	0.00
24/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	101	0	0	0	0.00
24/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	103	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
24/05/2013	R207 On	01-August-13				Bond Future	6.17	105.8990	106.0707	105.8990	7,651.00
24/05/2013	R207 On	01-August-13	106.18	Call		Bond Future	98499	98	98	98	0.00
24/05/2013	R207 On	01-August-13	106.18	Put		Bond Future	0	0	0	0	0.00
24/05/2013	R207 On	07-November-13				Bond Future	6.22	107.3938	107.5680	107.3938	0.00
24/05/2013	R207 On	07-November-13	6.69	Call		Bond Future	3177	3	3	3	0.00
24/05/2013	R207 On	07-November-13	6.71	Call		Bond Future	3252	3	3	3	0.00
24/05/2013	R207 On	07-November-13	6.70	Call		Bond Future	3214	3	3	3	0.00
24/05/2013	R207 On	07-November-13	6.70	Put		Bond Future	741	1	1	1	0.00
24/05/2013	R207 On	07-November-13	6.71	Put		Bond Future	728	1	1	1	0.00
24/05/2013	R207 On	07-November-13	6.69	Put		Bond Future	755	1	1	1	0.00
24/05/2013	R207 On	06-February-14				Bond Future	6.26	105.2003	105.3767	105.2003	0.00
24/05/2013	R207 On	06-February-14	6.66	Call		Bond Future	3255	3	3	3	0.00
24/05/2013	R207 On	06-February-14	6.64	Call		Bond Future	3190	3	3	3	0.00
24/05/2013	R207 On	06-February-14	6.65	Call		Bond Future	3222	3	3	3	0.00
24/05/2013	R207 On	06-February-14	6.65	Put		Bond Future	1278	1	1	1	0.00
24/05/2013	R207 On	06-February-14	6.64	Put		Bond Future	1295	1	1	1	0.00
24/05/2013	R207 On	06-February-14	6.66	Put		Bond Future	1262	1	1	1	0.00
24/05/2013	R207 On	08-May-14				Bond Future	6.30	106.6252	106.8039	106.6252	0.00
24/05/2013	R207 On	08-May-14	6.21	Call		Bond Future	2160	2	2	2	0.00
24/05/2013	R207 On	08-May-14	6.19	Call		Bond Future	2114	2	2	2	0.00
24/05/2013	R207 On	08-May-14	6.20	Call		Bond Future	2137	2	2	2	0.00
24/05/2013	R207 On	08-May-14	6.20	Put		Bond Future	2642	3	3	3	0.00
24/05/2013	R207 On	08-May-14	6.19	Put		Bond Future	2668	3	3	3	0.00
24/05/2013	R207 On	08-May-14	6.21	Put		Bond Future	2617	3	3	3	0.00
24/05/2013	R208 On	01-August-13				Bond Future	6.29	104.9022	105.1254	104.9022	9,943.00
24/05/2013	R208 On	01-August-13	101.40	Call		Bond Future	96081	96	96	96	0.00
24/05/2013	R208 On	01-August-13	101.40	Put		Bond Future	0	0	0	0	0.00
24/05/2013	R208 On	07-November-13				Bond Future	6.33	102.9870	103.2133	102.9870	0.00
24/05/2013	R208 On	07-November-13	6.79	Call		Bond Future	3568	3	4	3	0.00
24/05/2013	R208 On	07-November-13	6.80	Call		Bond Future	3609	3	4	3	0.00
24/05/2013	R208 On	07-November-13	7.50	Call		Bond Future	6825	7	7	7	0.00
24/05/2013	R208 On	07-November-13	6.81	Call		Bond Future	3650	3	4	3	0.00
24/05/2013	R208 On	07-November-13	6.81	Put		Bond Future	880	1	1	1	0.00
24/05/2013	R208 On	07-November-13	7.50	Put		Bond Future	205	0	0	0	1,520.00

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24/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	897	1	1	1	0.00
24/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	913	1	1	1	0.00
24/05/2013	R208 On 06-February-14			Bond Future	6.37	104.3737	104.6030	104.3737	0.00
24/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	3665	4	4	4	0.00
24/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	3701	4	4	4	0.00
24/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	3629	3	4	3	0.00
24/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	1556	2	2	2	0.00
24/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	1516	2	2	2	0.00
24/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	1536	2	2	2	0.00
24/05/2013	R208 On 08-May-14			Bond Future	6.42	102.3907	102.6232	102.3907	0.00
24/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	2474	2	2	2	0.00
24/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	2447	2	2	2	0.00
24/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	2501	2	3	2	0.00
24/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	3087	3	3	3	0.00
24/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	3146	3	3	3	0.00
24/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	3116	3	3	3	0.00
24/05/2013	R209 On 01-August-13			Bond Future	8.02	83.1643	83.8467	83.1643	9,942.00
24/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	73898	73	74	73	0.00
24/05/2013	R209 On 01-August-13	8.00	Call	Bond Future	2192	2	2	2	0.00
24/05/2013	R209 On 01-August-13	8.00	Put	Bond Future	2344	3	2	3	2,000.00
24/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R209 On 07-November-13			Bond Future	8.08	81.1939	81.8859	81.1939	0.00
24/05/2013	R209 On 07-November-13	8.65	Call	Bond Future	6432	0	6	0	0.00
24/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	7225	7	7	7	0.00
24/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	7283	7	7	7	0.00
24/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	7341	7	7	7	0.00
24/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	11519	11	12	11	0.00
24/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	433	1	0	1	980.00
24/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	1343	2	1	2	0.00
24/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	1363	2	1	2	0.00
24/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	1383	2	1	2	0.00
24/05/2013	R209 On 07-November-13	8.65	Put	Bond Future	1696	0	2	0	2,200.00
24/05/2013	R209 On 06-February-14			Bond Future	8.15	82.2872	82.9885	82.2872	0.00
24/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	6610	6	7	6	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
24/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	6561	6	7	6	0.00
24/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	6512	6	7	6	0.00
24/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	3209	3	3	3	0.00
24/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	3177	3	3	3	0.00
24/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	3146	3	3	3	0.00
24/05/2013	R209 On 08-May-14			Bond Future	8.21	80.2567	80.9674	80.2567	0.00
24/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	4162	4	4	4	0.00
24/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	4091	4	4	4	0.00
24/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	4127	4	4	4	0.00
24/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	7281	8	7	8	0.00
24/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	7336	8	7	8	0.00
24/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	7226	8	7	8	0.00
24/05/2013	R210 On 01-August-13			Bond Future	174.34	174.9568	174.3380	174.9568	1,237.00
24/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	1348	2	1	2	0.00
24/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	1328	2	1	2	0.00
24/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	1338	2	1	2	0.00
24/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R211 On 01-August-13			Bond Future	130.54	130.5128	130.5357	130.5128	522.00
24/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	546	1	1	1	0.00
24/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	536	1	1	1	0.00
24/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	526	1	1	1	0.00
24/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R212 On 01-August-13			Bond Future	139.56	139.5348	139.5635	139.5348	21,791.00
24/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	1573	2	2	2	0.00
24/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	1553	2	2	2	0.00
24/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	1563	2	2	2	0.00
24/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R212 On 01-August-13	138.01	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
24/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R213 On 01-August-13			Bond Future	7.74	95.5362	95.9563	95.5362	6,830.00
24/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	85341	85	85	85	0.00
24/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R213 On 07-November-13			Bond Future	7.81	93.3479	93.7740	93.3479	0.00
24/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	7854	8	8	8	0.00
24/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	7914	8	8	8	0.00
24/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	7975	8	8	8	0.00
24/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	1246	1	1	1	0.00
24/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	1265	1	1	1	0.00
24/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	1284	1	1	1	0.00
24/05/2013	R213 On 06-February-14			Bond Future	7.87	94.6048	95.0365	94.6048	0.00
24/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	6799	7	7	7	0.00
24/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	6747	6	7	6	0.00
24/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	6696	6	7	6	0.00
24/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	3160	3	3	3	0.00
24/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	3129	3	3	3	0.00
24/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	3098	3	3	3	0.00
24/05/2013	R213 On 08-May-14			Bond Future	7.94	92.3476	92.7851	92.3476	0.00
24/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	4442	4	4	4	0.00
24/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	4369	4	4	4	0.00
24/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	4405	4	4	4	0.00
24/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	6923	7	7	7	0.00
24/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	6976	7	7	7	0.00
24/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	6870	7	7	7	0.00
24/05/2013	R214 On 01-August-13			Bond Future	8.14	84.0621	84.8696	84.0621	840.00
24/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	74422	74	74	74	0.00
24/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R214 On 07-November-13			Bond Future	8.21	81.9646	82.7835	81.9646	0.00
24/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	2410	2	2	2	0.00
24/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	2376	2	2	2	0.00
24/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	2343	2	2	2	0.00
24/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	6352	7	6	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
24/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	6286	7	6	7	0.00
24/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	6220	7	6	7	0.00
24/05/2013	R248 On 01-August-13			Bond Future	8.23	108.6179	109.7192	108.6179	603.00
24/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	4587	6	5	6	0.00
24/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	4716	6	5	6	0.00
24/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	4845	6	5	6	0.00
24/05/2013	R248 On 07-November-13			Bond Future	8.30	105.7302	106.8469	105.7302	0.00
24/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	5416	7	5	7	0.00
24/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	5545	7	6	7	0.00
24/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	5674	7	6	7	0.00