



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 18/06/2013 To: 18/06/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	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
18/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	2025 On 01-August-13			Bond Future	112.73	112.7010	112.7338	112.7010	0.00
18/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	5276	5	5	5	0.00
18/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	5266	5	5	5	0.00
18/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	5256	5	5	5	0.00
18/06/2013	2038 On 01-August-13			Bond Future	106.90	106.8707	106.9042	106.8707	0.00
18/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	8096	8	8	8	0.00
18/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	8106	8	8	8	0.00
18/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	8086	8	8	8	0.00
18/06/2013	2050 On 01-August-13			Bond Future	110.50	110.4635	110.4981	110.4635	122.00
18/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	8512	9	9	9	0.00
18/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	8502	9	9	9	0.00
18/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	8492	9	8	9	0.00
18/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	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
18/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	AL37 On 01-August-13			Index Future	399.77	403.2150	399.7670	403.2150	56.00
18/06/2013	AL37 On 07-November-13			Index Future	405.41	408.9050	405.4080	408.9050	0.00
18/06/2013	AL7T On 01-August-13			Index Future	473.83	480.3220	473.8260	480.3220	1.00
18/06/2013	AL7T On 07-November-13			Index Future	480.51	487.1000	480.5120	487.1000	0.00
18/06/2013	ALBI On 01-August-13			Index Future	425.77	432.0170	425.7690	432.0170	741.00
18/06/2013	ALBI On 07-November-13			Index Future	431.78	438.1130	431.7770	438.1130	85.00
18/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	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
18/06/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/06/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	EL28 On	01-August-13			Bond Future	111.29	111.2569	111.2916	111.2569	0.00
18/06/2013	EL28 On	01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	EL28 On	01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	EL28 On	01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	EL28 On	01-August-13	115.00	Put	Bond Future	3708	4	4	4	0.00
18/06/2013	EL28 On	01-August-13	115.01	Put	Bond Future	3718	4	4	4	0.00
18/06/2013	EL28 On	01-August-13	114.99	Put	Bond Future	3698	4	4	4	0.00
18/06/2013	ES33 On	01-August-13			Bond Future	9.52	87.1276	85.0000	87.1276	292.00
18/06/2013	ES33 On	01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	ES33 On	01-August-13	91.02	Call	Bond Future	73949	76	74	76	0.00
18/06/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
18/06/2013	ES33 On	01-August-13	9.00	Put	Bond Future	4092	2	4	2	0.00
18/06/2013	ES33 On	07-November-13			Bond Future	9.64	84.5758	82.4181	84.5758	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
18/06/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
18/06/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
18/06/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
18/06/2013	ES33 On 07-November-13	8.51	Put	Bond Future	9170	7	9	7	0.00
18/06/2013	ES33 On 07-November-13	8.50	Put	Bond Future	9258	7	9	7	0.00
18/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9346	7	9	7	0.00
18/06/2013	GOVI On 01-August-13			GOVI	425.23	431.3510	425.2300	431.3510	391.00
18/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
18/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
18/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
18/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	207800	15	21	15	0.00
18/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	207700	15	21	15	0.00
18/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	207600	15	21	15	0.00
18/06/2013	GOVI On 07-November-13			GOVI	431.23	437.4380	431.2300	437.4380	0.00
18/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
18/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
18/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
18/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	147800	9	15	9	0.00
18/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	147700	9	15	9	0.00
18/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	147600	9	15	9	0.00
18/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/06/2013	IGOV On 01-August-13			Index Future	199.19	199.1960	199.1920	199.1960	1,051.00
18/06/2013	IGOV On 07-November-13			Index Future	202.03	202.0330	202.0290	202.0330	7.00
18/06/2013	ILBI On 01-August-13			Index Future	540.32	529.8450	540.3200	529.8450	186.00
18/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/06/2013	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
18/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/06/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.14	94.8500	94.8600	94.8500	750.00
18/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.20	94.8100	94.8000	94.8100	0.00
18/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.30	94.7600	94.7000	94.7600	0.00
18/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.34	94.7400	94.6600	94.7400	700.00
18/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.46	94.6700	94.5400	94.6700	0.00
18/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.55	94.5700	94.4500	94.5700	0.00
18/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.74	94.4200	94.2600	94.4200	1,500.00
18/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.07	94.1000	93.9300	94.1000	400.00
18/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.39	93.8500	93.6100	93.8500	1,000.00
18/06/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.68	93.5700	93.3200	93.5700	0.00
18/06/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.95	93.3100	93.0500	93.3100	0.00
18/06/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.23	93.0300	92.7700	93.0300	250.00
18/06/2013	R023 On 01-August-13			Bond Future	7.77	104.7355	103.1991	104.7355	9,547.00
18/06/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R023 On 01-August-13	7.30	Put	Bond Future	3201	2	3	2	0.00
18/06/2013	R023 On 01-August-13	7.31	Put	Bond Future	3132	2	3	2	0.00
18/06/2013	R023 On 01-August-13	7.29	Put	Bond Future	3271	2	3	2	0.00
18/06/2013	R023 On 07-November-13			Bond Future	7.87	102.2977	100.7397	102.2977	0.00
18/06/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R023 On 07-November-13	6.50	Put	Bond Future	9430	8	9	8	0.00
18/06/2013	R023 On 07-November-13	6.51	Put	Bond Future	9357	8	9	8	0.00
18/06/2013	R023 On 07-November-13	6.49	Put	Bond Future	9502	8	10	8	0.00
18/06/2013	R157 On 01-August-13			Bond Future	6.31	119.6469	119.2631	119.6469	19,475.00
18/06/2013	R157 On 01-August-13	116.11	Call	Bond Future	89807	90	90	90	0.00
18/06/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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18/06/2013	R157 On 07-November-13			Bond Future	6.48	114.5290	114.1397	114.5290	0.00
18/06/2013	R157 On 07-November-13	5.59	Call	Bond Future	152	0	0	0	0.00
18/06/2013	R157 On 07-November-13	5.61	Call	Bond Future	159	0	0	0	0.00
18/06/2013	R157 On 07-November-13	5.60	Call	Bond Future	156	0	0	0	0.00
18/06/2013	R157 On 07-November-13	5.60	Put	Bond Future	1789	1	2	1	0.00
18/06/2013	R157 On 07-November-13	5.61	Put	Bond Future	1773	1	2	1	0.00
18/06/2013	R157 On 07-November-13	5.59	Put	Bond Future	1804	2	2	2	0.00
18/06/2013	R157 On 06-February-14			Bond Future	6.67	116.0693	115.6747	116.0693	0.00
18/06/2013	R157 On 06-February-14	5.66	Call	Bond Future	231	0	0	0	0.00
18/06/2013	R157 On 06-February-14	5.64	Call	Bond Future	225	0	0	0	0.00
18/06/2013	R157 On 06-February-14	5.65	Call	Bond Future	228	0	0	0	0.00
18/06/2013	R157 On 06-February-14	5.65	Put	Bond Future	1864	2	2	2	0.00
18/06/2013	R157 On 06-February-14	5.64	Put	Bond Future	1877	2	2	2	0.00
18/06/2013	R157 On 06-February-14	5.66	Put	Bond Future	1851	2	2	2	0.00
18/06/2013	R157 On 08-May-14			Bond Future	6.91	110.8319	110.4320	110.8319	0.00
18/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	143	0	0	0	0.00
18/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	141	0	0	0	0.00
18/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	139	0	0	0	0.00
18/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2475	2	2	2	0.00
18/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2463	2	2	2	0.00
18/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2451	2	2	2	0.00
18/06/2013	R186 On 01-August-13			Bond Future	8.05	123.4670	121.1033	123.4670	61,483.00
18/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	175	0	0	0	6,800.00
18/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	212	1	0	1	5,315.00
18/06/2013	R186 On 01-August-13	7.80	Call	Bond Future	1223	2	1	2	0.00
18/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	1960	3	2	3	0.00
18/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	76	0	0	0	0.00
18/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	8434	11	8	11	0.00
18/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	111831	114	112	114	0.00
18/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	515	1	1	1	6,800.00
18/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	23	0	0	0	1,000.00
18/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	30	0	0	0	0.00
18/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	6	0	0	0	500.00
18/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	6904	9	7	9	0.00

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18/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	311	0	0	0	6,800.00
18/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	15587	13	16	13	0.00
18/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	12394	10	12	10	100.00
18/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	12916	11	13	11	0.00
18/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	5772	4	6	4	0.00
18/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	161	0	0	0	0.00
18/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	10354	8	10	8	4,100.00
18/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	2462	2	2	2	0.00
18/06/2013	R186 On 01-August-13	7.80	Put	Bond Future	3595	2	4	2	20.00
18/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	7945	6	8	6	0.00
18/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	8411	6	8	6	2,957.00
18/06/2013	R186 On 07-November-13			Bond Future	8.15	125.2093	122.8122	125.2093	540.00
18/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	321	1	0	1	5,290.00
18/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	528	1	1	1	1,000.00
18/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	3506	5	4	5	1,000.00
18/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	4141	6	4	6	0.00
18/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	4185	6	4	6	0.00
18/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	7259	9	7	9	0.00
18/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	4097	5	4	5	0.00
18/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	8769	11	9	11	0.00
18/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1478	1	1	1	1,000.00
18/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	4202	3	4	3	0.00
18/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	2050	1	2	1	1,030.00
18/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	4111	3	4	3	0.00
18/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	4156	3	4	3	0.00
18/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	4880	4	5	4	0.00
18/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	14114	12	14	12	0.00
18/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	16554	14	17	14	0.00
18/06/2013	R186 On 06-February-14			Bond Future	8.24	121.6027	119.1733	121.6027	0.00
18/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	3243	4	3	4	0.00
18/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	3276	4	3	4	0.00
18/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	3210	4	3	4	0.00
18/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	7744	6	8	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
18/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	7624	6	8	6	0.00
18/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	7684	6	8	6	0.00
18/06/2013	R186 On 08-May-14			Bond Future	8.34	123.2495	120.7872	123.2495	0.00
18/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	2031	3	2	3	0.00
18/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	2011	3	2	3	0.00
18/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	2052	3	2	3	0.00
18/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	13293	12	13	12	0.00
18/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	13447	12	13	12	0.00
18/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	13370	12	13	12	0.00
18/06/2013	R197 On 01-August-13			Bond Future	284.98	284.8983	284.9786	284.8983	2,546.00
18/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	10021	10	10	10	0.00
18/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	10031	10	10	10	0.00
18/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	10011	10	10	10	0.00
18/06/2013	R201 On 01-August-13			Bond Future	5.95	104.9900	104.7348	104.9900	0.00
18/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67489	68	67	68	0.00
18/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R201 On 07-November-13			Bond Future	6.11	106.4716	106.2127	106.4716	0.00
18/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	24	0	0	0	0.00
18/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	25	0	0	0	0.00
18/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	25	0	0	0	0.00
18/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1454	1	1	1	0.00
18/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1443	1	1	1	0.00
18/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1464	1	1	1	0.00
18/06/2013	R201 On 06-February-14			Bond Future	6.32	103.4948	103.2324	103.4948	0.00
18/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	100	0	0	0	0.00
18/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	97	0	0	0	0.00
18/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	98	0	0	0	0.00
18/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	1001	1	1	1	0.00
18/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	1008	1	1	1	0.00
18/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	994	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
18/06/2013	R201 On 08-May-14			Bond Future	6.69	104.8964	104.6304	104.8964	0.00
18/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	53	0	0	0	0.00
18/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	53	0	0	0	0.00
18/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	52	0	0	0	0.00
18/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	1223	1	1	1	0.00
18/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	1217	1	1	1	0.00
18/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	1212	1	1	1	0.00
18/06/2013	R202 On 01-August-13			Bond Future	209.21	209.1509	209.2147	209.1509	44,020.00
18/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	13795	14	14	14	0.00
18/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	13785	14	14	14	0.00
18/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	13775	14	14	14	0.00
18/06/2013	R203 On 01-August-13			Bond Future	7.02	108.2654	107.5556	108.2654	4,182.00
18/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	94342	95	94	95	0.00
18/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R203 On 07-November-13			Bond Future	7.16	105.6338	104.9140	105.6338	0.00
18/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	100	0	0	0	15.00
18/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	186	0	0	0	0.00
18/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	190	0	0	0	0.00
18/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	102684	103	103	103	0.00
18/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	194	0	0	0	0.00
18/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	4169	4	4	4	0.00
18/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	4200	4	4	4	0.00
18/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	4231	4	4	4	0.00
18/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	5143	4	5	4	0.00
18/06/2013	R203 On 06-February-14			Bond Future	7.30	107.0543	106.3247	107.0543	0.00
18/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	418	1	0	1	0.00
18/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	307	0	0	0	16.00
18/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	412	1	0	1	0.00
18/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	406	1	0	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
18/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	4172	4	4	4	0.00
18/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	4145	4	4	4	0.00
18/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	4703	4	5	4	0.00
18/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	4118	4	4	4	0.00
18/06/2013	R203 On 08-May-14			Bond Future	7.46	104.3428	103.6034	104.3428	0.00
18/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	338	0	0	0	0.00
18/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	329	0	0	0	0.00
18/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	333	0	0	0	0.00
18/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	5539	5	6	5	0.00
18/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	5566	5	6	5	0.00
18/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	5512	5	6	5	0.00
18/06/2013	R204 On 01-August-13			Bond Future	7.20	105.3867	104.5098	105.3867	25,172.00
18/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	95626	97	96	97	0.00
18/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R204 On 07-November-13			Bond Future	7.32	106.8739	105.9846	106.8739	0.00
18/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	370	1	0	1	0.00
18/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	377	1	0	1	0.00
18/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	384	1	0	1	0.00
18/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	1187	2	1	2	0.00
18/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	2570	2	3	2	1,270.00
18/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	4817	4	5	4	0.00
18/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	4855	4	5	4	0.00
18/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	4893	4	5	4	0.00
18/06/2013	R204 On 06-February-14			Bond Future	7.44	104.2804	103.3790	104.2804	0.00
18/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	715	1	1	1	0.00
18/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	706	1	1	1	0.00
18/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	724	1	1	1	0.00
18/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	5022	4	5	4	0.00
18/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	5090	4	5	4	0.00
18/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	5056	4	5	4	0.00
18/06/2013	R204 On 08-May-14			Bond Future	7.57	105.6926	104.7790	105.6926	0.00
18/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	649	1	1	1	0.00
18/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	641	1	1	1	0.00
18/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	656	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
18/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	6707	6	7	6	0.00
18/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	6776	6	7	6	0.00
18/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	6742	6	7	6	0.00
18/06/2013	R206 On 01-August-13			Bond Future	5.82	101.2338	101.1370	101.2338	0.00
18/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30139	30	30	30	0.00
18/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R206 On 07-November-13			Bond Future	6.59	102.6624	102.5642	102.6624	0.00
18/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	5	0	0	0	0.00
18/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	5	0	0	0	0.00
18/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	5	0	0	0	0.00
18/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	413	0	0	0	0.00
18/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	415	0	0	0	0.00
18/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	416	0	0	0	0.00
18/06/2013	R207 On 01-August-13			Bond Future	7.45	100.5833	99.3986	100.5833	23,757.00
18/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	91827	93	92	93	0.00
18/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R207 On 07-November-13			Bond Future	7.57	102.0027	100.8013	102.0027	0.00
18/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	534	1	1	1	0.00
18/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	544	1	1	1	0.00
18/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	554	1	1	1	0.00
18/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	4796	4	5	4	0.00
18/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	4837	4	5	4	0.00
18/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	4878	4	5	4	0.00
18/06/2013	R207 On 06-February-14			Bond Future	7.68	99.7348	98.5172	99.7348	0.00
18/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	751	1	1	1	0.00
18/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	741	1	1	1	0.00
18/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	731	1	1	1	0.00
18/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	5696	5	6	5	0.00
18/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	5657	5	6	5	0.00
18/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	5617	5	6	5	0.00
18/06/2013	R207 On 08-May-14			Bond Future	7.80	101.0855	99.8514	101.0855	0.00
18/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	615	1	1	1	0.00
18/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	608	1	1	1	0.00

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18/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	601	1	1	1	0.00
18/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	8107	7	8	7	0.00
18/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	8066	7	8	7	0.00
18/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	8025	7	8	7	0.00
18/06/2013	R208 On 01-August-13			Bond Future	7.54	99.1441	97.7996	99.1441	19,369.00
18/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	88755	90	89	90	0.00
18/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R208 On 07-November-13			Bond Future	7.65	97.1473	95.7838	97.1473	0.00
18/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	696	1	1	1	0.00
18/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	708	1	1	1	0.00
18/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	720	1	1	1	0.00
18/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	1958	3	2	3	0.00
18/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	2767	2	3	2	1,520.00
18/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	5380	4	5	4	0.00
18/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	5425	4	5	4	0.00
18/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	5470	4	5	4	0.00
18/06/2013	R208 On 06-February-14			Bond Future	7.75	98.4536	97.0718	98.4536	0.00
18/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	914	1	1	1	0.00
18/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	902	1	1	1	0.00
18/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	926	1	1	1	0.00
18/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	6272	5	6	5	0.00
18/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	6360	5	6	5	0.00
18/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	6316	5	6	5	0.00
18/06/2013	R208 On 08-May-14			Bond Future	7.86	96.3903	94.9898	96.3903	0.00
18/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	719	1	1	1	0.00
18/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	728	1	1	1	0.00
18/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	711	1	1	1	0.00
18/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	9043	8	9	8	0.00
18/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	8948	8	9	8	0.00
18/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	8995	8	9	8	0.00
18/06/2013	R209 On 01-August-13			Bond Future	8.88	78.9021	76.6667	78.9021	10,032.00
18/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	174	1	0	1	0.00
18/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	66718	69	67	69	0.00

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18/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	7507	6	8	6	2,000.00
18/06/2013	R209 On 07-November-13			Bond Future	8.98	76.8711	74.6042	76.8711	0.00
18/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	2580	4	3	4	0.00
18/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	3023	4	3	4	0.00
18/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	3057	4	3	4	0.00
18/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	3090	4	3	4	0.00
18/06/2013	R209 On 07-November-13	9.40	Call	Bond Future	5404	0	5	0	0.00
18/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	5852	8	6	8	0.00
18/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	2048	1	2	1	980.00
18/06/2013	R209 On 07-November-13	9.40	Put	Bond Future	2303	0	2	0	5,000.00
18/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	4373	3	4	3	0.00
18/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	4418	3	4	3	0.00
18/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	4463	3	4	3	0.00
18/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	5126	4	5	4	4,700.00
18/06/2013	R209 On 06-February-14			Bond Future	9.06	77.9050	75.6075	77.9050	0.00
18/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	3050	4	3	4	0.00
18/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	3021	4	3	4	0.00
18/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	3078	4	3	4	0.00
18/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	6995	6	7	6	0.00
18/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	7100	6	7	6	0.00
18/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	7047	6	7	6	0.00
18/06/2013	R209 On 08-May-14			Bond Future	9.15	75.8150	73.4863	75.8150	0.00
18/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	1933	3	2	3	0.00
18/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	1951	3	2	3	0.00
18/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	1914	3	2	3	0.00
18/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	12640	11	13	11	0.00
18/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	12496	11	12	11	0.00
18/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	12568	11	13	11	0.00
18/06/2013	R210 On 01-August-13			Bond Future	160.39	160.6414	160.3931	160.6414	1,237.00
18/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	12607	12	13	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
18/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	12617	12	13	12	0.00
18/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	12597	12	13	12	0.00
18/06/2013	R211 On 01-August-13			Bond Future	130.02	129.9904	130.0218	129.9904	522.00
18/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	32	0	0	0	0.00
18/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	22	0	0	0	0.00
18/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	12	0	0	0	0.00
18/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R212 On 01-August-13			Bond Future	132.16	133.1539	132.1611	133.1539	21,791.00
18/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	5839	5	6	5	0.00
18/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	5849	5	6	5	0.00
18/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	5829	5	6	5	0.00
18/06/2013	R213 On 01-August-13			Bond Future	8.69	90.1359	87.9701	90.1359	7,691.00
18/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	77355	80	77	80	0.00
18/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R213 On 07-November-13			Bond Future	8.78	87.8711	85.6747	87.8711	0.00
18/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	2937	4	3	4	0.00
18/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	2971	4	3	4	0.00
18/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	3005	4	3	4	0.00
18/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	4375	3	4	3	0.00
18/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	4421	3	4	3	0.00
18/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	4467	3	4	3	0.00
18/06/2013	R213 On 06-February-14			Bond Future	8.88	89.0528	86.8266	89.0528	0.00
18/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	2860	4	3	4	0.00
18/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	2832	4	3	4	0.00
18/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	2804	4	3	4	0.00
18/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	7478	6	7	6	0.00
18/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	7423	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
18/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	7368	6	7	6	0.00
18/06/2013	R213 On 08-May-14			Bond Future	8.97	86.7202	84.4640	86.7202	0.00
18/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	1913	3	2	3	0.00
18/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	1876	3	2	3	0.00
18/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	1895	3	2	3	0.00
18/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	12733	11	13	11	0.00
18/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	12805	11	13	11	0.00
18/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	12662	11	13	11	0.00
18/06/2013	R214 On 01-August-13			Bond Future	8.94	80.4035	77.9770	80.4035	840.00
18/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	67529	70	68	70	0.00
18/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R214 On 07-November-13			Bond Future	9.03	78.2540	75.7932	78.2540	0.00
18/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	691	1	1	1	0.00
18/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	679	1	1	1	0.00
18/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	704	1	1	1	0.00
18/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	11505	10	12	10	0.00
18/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	11678	10	12	10	0.00
18/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	11591	10	12	10	0.00
18/06/2013	R248 On 01-August-13			Bond Future	9.04	103.5431	100.6692	103.5431	603.00
18/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	13637	11	14	11	0.00
18/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	13766	11	14	11	0.00
18/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	13895	11	14	11	0.00
18/06/2013	R248 On 07-November-13			Bond Future	9.14	100.5833	97.6688	100.5833	0.00
18/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	14594	12	15	12	0.00
18/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	14723	12	15	12	0.00
18/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	14852	12	15	12	0.00