



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 21/06/2013 To: 21/06/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	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
21/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	2025 On 01-August-13			Bond Future	108.31	108.2759	108.3085	108.2759	0.00
21/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	9702	10	10	10	0.00
21/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	9692	10	10	10	0.00
21/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	9682	10	10	10	0.00
21/06/2013	2038 On 01-August-13			Bond Future	102.16	102.1233	102.1560	102.1233	0.00
21/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	12844	13	13	13	0.00
21/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	12854	13	13	13	0.00
21/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	12834	13	13	13	0.00
21/06/2013	2050 On 01-August-13			Bond Future	103.02	102.8599	103.0165	102.8599	122.00
21/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	15994	16	16	16	0.00
21/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	15984	16	16	16	0.00
21/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	15974	16	16	16	0.00
21/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	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
21/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	AL37 On 01-August-13			Index Future	396.25	394.9250	396.2500	394.9250	56.00
21/06/2013	AL37 On 07-November-13			Index Future	401.84	400.4970	401.8410	400.4970	0.00
21/06/2013	AL7T On 01-August-13			Index Future	469.11	467.3490	469.1140	467.3490	1.00
21/06/2013	AL7T On 07-November-13			Index Future	475.73	473.9440	475.7330	473.9440	0.00
21/06/2013	ALBI On 01-August-13			Index Future	421.93	420.1800	421.9280	420.1800	738.00
21/06/2013	ALBI On 07-November-13			Index Future	427.88	426.1090	427.8820	426.1090	85.00
21/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	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
21/06/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/06/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	EL28 On	01-August-13			Bond Future	107.50	107.4029	107.5030	107.4029	0.00
21/06/2013	EL28 On	01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	EL28 On	01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	EL28 On	01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	EL28 On	01-August-13	115.00	Put	Bond Future	7497	8	7	8	0.00
21/06/2013	EL28 On	01-August-13	115.01	Put	Bond Future	7507	8	8	8	0.00
21/06/2013	EL28 On	01-August-13	114.99	Put	Bond Future	7487	8	7	8	0.00
21/06/2013	ES33 On	01-August-13			Bond Future	9.57	84.0390	84.5838	84.0390	6,292.00
21/06/2013	ES33 On	01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	ES33 On	01-August-13	91.02	Call	Bond Future	73532	73	74	73	0.00
21/06/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
21/06/2013	ES33 On	01-August-13	9.00	Put	Bond Future	4508	5	5	5	0.00
21/06/2013	ES33 On	07-November-13			Bond Future	9.70	81.4436	81.9960	81.4436	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
21/06/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
21/06/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
21/06/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
21/06/2013	ES33 On 07-November-13	8.51	Put	Bond Future	9592	10	10	10	0.00
21/06/2013	ES33 On 07-November-13	8.50	Put	Bond Future	9680	10	10	10	0.00
21/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9768	10	10	10	0.00
21/06/2013	GOVI On 01-August-13			GOVI	421.20	419.5150	421.2040	419.5150	391.00
21/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
21/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
21/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
21/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	247960	26	25	26	0.00
21/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	248060	26	25	26	0.00
21/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	247860	26	25	26	0.00
21/06/2013	GOVI On 07-November-13			GOVI	427.15	425.4350	427.1480	425.4350	0.00
21/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
21/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
21/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
21/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	188620	21	19	21	0.00
21/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	188520	21	19	21	0.00
21/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	188420	21	19	21	0.00
21/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/06/2013	IGOV On 01-August-13			Index Future	193.29	193.3530	193.2920	193.3530	1,051.00
21/06/2013	IGOV On 07-November-13			Index Future	196.05	196.1070	196.0450	196.1070	7.00
21/06/2013	ILBI On 01-August-13			Index Future	541.00	540.9950	540.9950	540.9950	186.00
21/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/06/2013	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
21/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.22	94.8100	94.7800	94.8100	0.00
21/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.24	94.7400	94.7600	94.7400	0.00
21/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.30	94.7100	94.7000	94.7100	700.00
21/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.40	94.5200	94.6000	94.5200	0.00
21/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.48	94.4300	94.5200	94.4300	0.00
21/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.64	94.2400	94.3600	94.2400	1,500.00
21/06/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	0.00
21/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.11	93.7700	93.8900	93.7700	400.00
21/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.41	93.4400	93.5900	93.4400	1,000.00
21/06/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.73	93.1400	93.2700	93.1400	0.00
21/06/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.01	92.8500	92.9900	92.8500	0.00
21/06/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.28	92.5800	92.7200	92.5800	250.00
21/06/2013	R023 On 01-August-13			Bond Future	7.93	101.7153	102.1558	101.7153	9,547.00
21/06/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R023 On 01-August-13	7.30	Put	Bond Future	4245	5	4	5	0.00
21/06/2013	R023 On 01-August-13	7.31	Put	Bond Future	4175	5	4	5	0.00
21/06/2013	R023 On 01-August-13	7.29	Put	Bond Future	4314	5	4	5	0.00
21/06/2013	R023 On 07-November-13			Bond Future	8.04	99.2348	99.6815	99.2348	0.00
21/06/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R023 On 07-November-13	6.50	Put	Bond Future	10488	11	10	11	0.00
21/06/2013	R023 On 07-November-13	6.51	Put	Bond Future	10415	11	10	11	0.00
21/06/2013	R023 On 07-November-13	6.49	Put	Bond Future	10561	11	11	11	0.00
21/06/2013	R157 On 01-August-13			Bond Future	6.48	118.7918	118.8853	118.7918	23,011.00
21/06/2013	R157 On 01-August-13	116.11	Call	Bond Future	89430	89	89	89	0.00
21/06/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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21/06/2013	R157 On 07-November-13			Bond Future	6.68	113.6617	113.7565	113.6617	0.00
21/06/2013	R157 On 07-November-13	5.59	Call	Bond Future	145	0	0	0	0.00
21/06/2013	R157 On 07-November-13	5.61	Call	Bond Future	151	0	0	0	0.00
21/06/2013	R157 On 07-November-13	5.60	Call	Bond Future	148	0	0	0	0.00
21/06/2013	R157 On 07-November-13	5.60	Put	Bond Future	2165	2	2	2	0.00
21/06/2013	R157 On 07-November-13	5.61	Put	Bond Future	2149	2	2	2	0.00
21/06/2013	R157 On 07-November-13	5.59	Put	Bond Future	2180	2	2	2	0.00
21/06/2013	R157 On 06-February-14			Bond Future	6.92	115.1899	115.2858	115.1899	0.00
21/06/2013	R157 On 06-February-14	5.66	Call	Bond Future	213	0	0	0	0.00
21/06/2013	R157 On 06-February-14	5.64	Call	Bond Future	207	0	0	0	0.00
21/06/2013	R157 On 06-February-14	5.65	Call	Bond Future	210	0	0	0	0.00
21/06/2013	R157 On 06-February-14	5.65	Put	Bond Future	2234	2	2	2	0.00
21/06/2013	R157 On 06-February-14	5.64	Put	Bond Future	2248	2	2	2	0.00
21/06/2013	R157 On 06-February-14	5.66	Put	Bond Future	2221	2	2	2	0.00
21/06/2013	R157 On 08-May-14			Bond Future	7.21	109.9406	110.0378	109.9406	0.00
21/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	129	0	0	0	0.00
21/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	128	0	0	0	0.00
21/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	126	0	0	0	0.00
21/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2856	3	3	3	0.00
21/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2844	3	3	3	0.00
21/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2831	3	3	3	0.00
21/06/2013	R186 On 01-August-13			Bond Future	8.25	118.8329	119.2986	118.8329	59,181.00
21/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	65	0	0	0	6,800.00
21/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	82	0	0	0	5,315.00
21/06/2013	R186 On 01-August-13	7.80	Call	Bond Future	663	1	1	1	0.00
21/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	1169	1	1	1	0.00
21/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	24	0	0	0	0.00
21/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	6763	6	7	6	0.00
21/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	110026	110	110	110	0.00
21/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	236	0	0	0	6,800.00
21/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	6	0	0	0	1,000.00
21/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	8	0	0	0	0.00
21/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	1	0	0	0	500.00
21/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	5328	5	5	5	0.00

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21/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	540	1	1	1	6,800.00
21/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	17387	18	17	18	0.00
21/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	14176	15	14	15	100.00
21/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	14703	15	15	15	0.00
21/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	7297	8	7	8	0.00
21/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	294	0	0	0	0.00
21/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	12106	13	12	13	4,100.00
21/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	3475	4	3	4	0.00
21/06/2013	R186 On 01-August-13	7.80	Put	Bond Future	4841	5	5	5	20.00
21/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	9620	10	10	10	0.00
21/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	10106	11	10	11	2,957.00
21/06/2013	R186 On 07-November-13			Bond Future	8.36	120.5097	120.9819	120.5097	540.00
21/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	208	0	0	0	5,290.00
21/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	354	0	0	0	1,000.00
21/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	2718	3	3	3	1,000.00
21/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	3257	3	3	3	0.00
21/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	3295	3	3	3	0.00
21/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	6019	6	6	6	0.00
21/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	3219	3	3	3	0.00
21/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	7406	7	7	7	0.00
21/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1945	2	2	2	1,200.00
21/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	5154	5	5	5	0.00
21/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	2640	3	3	3	1,030.00
21/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	5051	5	5	5	0.00
21/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	5102	5	5	5	0.00
21/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	5923	6	6	6	0.00
21/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	15771	16	16	16	0.00
21/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	18272	19	18	19	0.00
21/06/2013	R186 On 06-February-14			Bond Future	8.46	116.8396	117.3180	116.8396	0.00
21/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	2613	2	3	2	0.00
21/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	2641	2	3	2	0.00
21/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	2585	2	3	2	0.00
21/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	8974	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
21/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	8845	9	9	9	0.00
21/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	8909	9	9	9	0.00
21/06/2013	R186 On 08-May-14			Bond Future	8.56	118.4218	118.9067	118.4218	0.00
21/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	1625	2	2	2	0.00
21/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	1608	2	2	2	0.00
21/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	1642	2	2	2	0.00
21/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	14764	15	15	15	0.00
21/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	14925	15	15	15	0.00
21/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	14844	15	15	15	0.00
21/06/2013	R197 On 01-August-13			Bond Future	278.25	280.5229	278.2506	280.5229	2,546.00
21/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	16749	14	17	14	0.00
21/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	16759	14	17	14	0.00
21/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	16739	14	17	14	0.00
21/06/2013	R201 On 01-August-13			Bond Future	5.98	104.7422	104.6860	104.7422	0.00
21/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67440	67	67	67	0.00
21/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R201 On 07-November-13			Bond Future	6.16	106.2202	106.1632	106.2202	0.00
21/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	40	0	0	0	0.00
21/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	42	0	0	0	0.00
21/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	41	0	0	0	0.00
21/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1519	1	2	1	0.00
21/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1509	1	2	1	0.00
21/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1529	1	2	1	0.00
21/06/2013	R201 On 06-February-14			Bond Future	6.38	103.2396	103.1818	103.2396	0.00
21/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	125	0	0	0	0.00
21/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	121	0	0	0	0.00
21/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	123	0	0	0	0.00
21/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	1076	1	1	1	0.00
21/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	1083	1	1	1	0.00
21/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	1069	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
21/06/2013	R201 On 08-May-14			Bond Future	6.78	104.6376	104.5790	104.6376	0.00
21/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	68	0	0	0	0.00
21/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	67	0	0	0	0.00
21/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	67	0	0	0	0.00
21/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	1289	1	1	1	0.00
21/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	1283	1	1	1	0.00
21/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	1278	1	1	1	0.00
21/06/2013	R202 On 01-August-13			Bond Future	201.70	201.6419	201.7047	201.6419	44,020.00
21/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	21305	21	21	21	0.00
21/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	21295	21	21	21	0.00
21/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	21285	21	21	21	0.00
21/06/2013	R203 On 01-August-13			Bond Future	7.24	106.4257	106.7447	106.4257	4,182.00
21/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	93532	93	94	93	0.00
21/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R203 On 07-November-13			Bond Future	7.40	103.7681	104.0915	103.7681	0.00
21/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	65	0	0	0	15.00
21/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	125	0	0	0	0.00
21/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	127	0	0	0	0.00
21/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	101862	102	102	102	0.00
21/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	130	0	0	0	0.00
21/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	4927	5	5	5	0.00
21/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	4960	5	5	5	0.00
21/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	4992	5	5	5	0.00
21/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	5931	6	6	6	0.00
21/06/2013	R203 On 06-February-14			Bond Future	7.57	105.1631	105.4909	105.1631	0.00
21/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	313	0	0	0	0.00
21/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	228	0	0	0	16.00
21/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	309	0	0	0	0.00
21/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	304	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
21/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	4904	5	5	5	0.00
21/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	4875	5	5	5	0.00
21/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	5458	6	5	6	0.00
21/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	4847	5	5	5	0.00
21/06/2013	R203 On 08-May-14			Bond Future	7.75	102.4260	102.7582	102.4260	0.00
21/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	261	0	0	0	0.00
21/06/2013	R203 On 08-May-14	7.40	Call	Bond Future	1485	1	1	1	16.00
21/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	254	0	0	0	0.00
21/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	257	0	0	0	0.00
21/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	6308	7	6	7	0.00
21/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	6336	7	6	7	0.00
21/06/2013	R203 On 08-May-14	7.40	Put	Bond Future	2508	3	3	3	0.00
21/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	6280	7	6	7	0.00
21/06/2013	R204 On 01-August-13			Bond Future	7.42	103.1148	103.5067	103.1148	25,172.00
21/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	94623	94	95	94	0.00
21/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R204 On 07-November-13			Bond Future	7.56	104.5698	104.9672	104.5698	0.00
21/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	259	0	0	0	0.00
21/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	264	0	0	0	0.00
21/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	888	1	1	1	0.00
21/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	270	0	0	0	0.00
21/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	5720	6	6	6	0.00
21/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	3289	4	3	4	1,270.00
21/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	5760	6	6	6	0.00
21/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	5800	6	6	6	0.00
21/06/2013	R204 On 06-February-14			Bond Future	7.69	101.9449	102.3476	101.9449	0.00
21/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	551	0	1	0	0.00
21/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	558	0	1	0	0.00
21/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	544	0	1	0	0.00
21/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	5959	6	6	6	0.00
21/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	5888	6	6	6	0.00
21/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	5923	6	6	6	0.00
21/06/2013	R204 On 08-May-14			Bond Future	7.84	103.3254	103.7335	103.3254	0.00
21/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	524	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	530	0	1	0	0.00
21/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	518	0	1	0	0.00
21/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	7698	8	8	8	0.00
21/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	7627	8	8	8	0.00
21/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	7663	8	8	8	0.00
21/06/2013	R206 On 01-August-13			Bond Future	5.58	101.2311	101.2404	101.2311	0.00
21/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30242	30	30	30	0.00
21/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R206 On 07-November-13			Bond Future	6.00	102.6596	102.6690	102.6596	0.00
21/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	18	0	0	0	0.00
21/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	18	0	0	0	0.00
21/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	18	0	0	0	0.00
21/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	321	0	0	0	0.00
21/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	323	0	0	0	0.00
21/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	324	0	0	0	0.00
21/06/2013	R207 On 01-August-13			Bond Future	7.64	98.1514	98.4868	98.1514	23,757.00
21/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	90916	91	91	91	0.00
21/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R207 On 07-November-13			Bond Future	7.76	99.5364	99.8765	99.5364	0.00
21/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	443	0	0	0	0.00
21/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	459	0	0	0	0.00
21/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	451	0	0	0	0.00
21/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	5669	6	6	6	0.00
21/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	5627	6	6	6	0.00
21/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	5712	6	6	6	0.00
21/06/2013	R207 On 06-February-14			Bond Future	7.88	97.2350	97.5796	97.2350	0.00
21/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	663	1	1	1	0.00
21/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	646	1	1	1	0.00
21/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	654	1	1	1	0.00
21/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	6507	7	7	7	0.00
21/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	6548	7	7	7	0.00
21/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	6467	7	6	7	0.00
21/06/2013	R207 On 08-May-14			Bond Future	8.02	98.5518	98.9010	98.5518	0.00

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21/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	582	1	1	1	0.00
21/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	569	1	1	1	0.00
21/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	576	1	1	1	0.00
21/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	8984	9	9	9	0.00
21/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	9026	9	9	9	0.00
21/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	8942	9	9	9	0.00
21/06/2013	R208 On 01-August-13			Bond Future	7.72	96.4705	96.8127	96.4705	18,200.00
21/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	87768	87	88	87	0.00
21/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R208 On 07-November-13			Bond Future	7.84	94.4359	94.7829	94.4359	0.00
21/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	514	0	1	0	0.00
21/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	524	0	1	0	0.00
21/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	1553	1	2	1	0.00
21/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	533	0	1	0	0.00
21/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	6194	6	6	6	0.00
21/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	3364	4	3	4	1,520.00
21/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	6241	7	6	7	0.00
21/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	6289	7	6	7	0.00
21/06/2013	R208 On 06-February-14			Bond Future	7.95	95.7055	96.0571	95.7055	0.00
21/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	768	1	1	1	0.00
21/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	779	1	1	1	0.00
21/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	758	1	1	1	0.00
21/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	7231	8	7	8	0.00
21/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	7140	7	7	7	0.00
21/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	7185	7	7	7	0.00
21/06/2013	R208 On 08-May-14			Bond Future	8.06	93.6050	93.9613	93.6050	0.00
21/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	649	1	1	1	0.00
21/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	642	1	1	1	0.00
21/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	657	1	1	1	0.00
21/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	9905	10	10	10	0.00
21/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	10002	10	10	10	0.00
21/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	9953	10	10	10	0.00
21/06/2013	R209 On 01-August-13			Bond Future	8.95	75.5370	76.1590	75.5370	12,032.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	119	0	0	0	0.00
21/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	66210	66	66	66	0.00
21/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	7959	9	8	9	2,000.00
21/06/2013	R209 On 07-November-13			Bond Future	9.05	73.4586	74.0893	73.4586	0.00
21/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	2383	2	2	2	0.00
21/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	2803	3	3	3	0.00
21/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	2835	3	3	3	0.00
21/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	5514	5	6	5	0.00
21/06/2013	R209 On 07-November-13	9.70	Call	Bond Future	6420	6	6	6	0.00
21/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	2866	3	3	3	0.00
21/06/2013	R209 On 07-November-13	9.40	Call	Bond Future	5081	5	5	5	0.00
21/06/2013	R209 On 07-November-13	9.40	Put	Bond Future	2495	3	2	3	5,000.00
21/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	4665	5	5	5	0.00
21/06/2013	R209 On 07-November-13	9.70	Put	Bond Future	1758	2	2	2	1,520.00
21/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	2225	2	2	2	980.00
21/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	4711	5	5	5	0.00
21/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	4757	5	5	5	0.00
21/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	5444	6	5	6	4,700.00
21/06/2013	R209 On 06-February-14			Bond Future	9.13	74.4462	75.0853	74.4462	0.00
21/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	2915	3	3	3	0.00
21/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	2970	3	3	3	0.00
21/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	2943	3	3	3	0.00
21/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	7462	8	7	8	0.00
21/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	7409	8	7	8	0.00
21/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	7516	8	8	8	0.00
21/06/2013	R209 On 08-May-14			Bond Future	9.22	72.3093	72.9572	72.3093	0.00
21/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	1850	2	2	2	0.00
21/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	1868	2	2	2	0.00
21/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	1886	2	2	2	0.00
21/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	12960	13	13	13	0.00
21/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	13032	14	13	14	0.00
21/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	13105	14	13	14	0.00
21/06/2013	R210 On 01-August-13			Bond Future	155.21	155.1640	155.2117	155.1640	1,237.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	17788	18	18	18	0.00
21/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	17798	18	18	18	0.00
21/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	17778	18	18	18	0.00
21/06/2013	R211 On 01-August-13			Bond Future	129.50	129.9204	129.5000	129.9204	522.00
21/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	510	0	1	0	0.00
21/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	500	0	1	0	0.00
21/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	490	0	0	0	0.00
21/06/2013	R212 On 01-August-13			Bond Future	128.81	126.3162	128.8145	126.3162	21,791.00
21/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	9195	12	9	12	0.00
21/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	9185	12	9	12	0.00
21/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	9175	12	9	12	0.00
21/06/2013	R213 On 01-August-13			Bond Future	8.80	86.6100	87.0913	86.6100	7,971.00
21/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	76476	76	76	76	0.00
21/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R213 On 07-November-13			Bond Future	8.90	84.2954	84.7834	84.2954	0.00
21/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	2683	2	3	2	0.00
21/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	2714	3	3	3	0.00
21/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	2746	3	3	3	0.00
21/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	5007	5	5	5	0.00
21/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	5056	5	5	5	0.00
21/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	5105	5	5	5	0.00
21/06/2013	R213 On 06-February-14			Bond Future	9.00	85.4286	85.9231	85.4286	0.00
21/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	2642	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	2616	2	3	2	0.00
21/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	2591	2	3	2	0.00
21/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	8168	9	8	9	0.00
21/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	8111	8	8	8	0.00
21/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	8055	8	8	8	0.00
21/06/2013	R213 On 08-May-14			Bond Future	9.09	83.0469	83.5482	83.0469	0.00
21/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	1767	2	2	2	0.00
21/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	1750	2	2	2	0.00
21/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	1734	2	2	2	0.00
21/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	13578	14	14	14	0.00
21/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	13505	14	14	14	0.00
21/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	13432	14	13	14	0.00
21/06/2013	R214 On 01-August-13			Bond Future	9.00	76.7583	77.4462	76.7583	840.00
21/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	66998	66	67	66	0.00
21/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R214 On 07-November-13			Bond Future	9.10	74.5572	75.2549	74.5572	0.00
21/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	692	1	1	1	0.00
21/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	680	1	1	1	0.00
21/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	704	1	1	1	0.00
21/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	12043	13	12	13	0.00
21/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	12218	13	12	13	0.00
21/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	12130	13	12	13	0.00
21/06/2013	R248 On 01-August-13			Bond Future	9.05	99.5257	100.6148	99.5257	603.00
21/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	13691	15	14	15	0.00
21/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	13820	15	14	15	0.00
21/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	13950	15	14	15	0.00
21/06/2013	R248 On 07-November-13			Bond Future	9.15	96.5092	97.6136	96.5092	0.00
21/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R248 On 07-November-13	7.86	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
21/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	14649	16	15	16	0.00
21/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	14778	16	15	16	0.00
21/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	14908	16	15	16	0.00