



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 15/07/2013 To: 15/07/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	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
15/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	2025 On 01-August-13			Bond Future	109.32	109.0889	109.3172	109.0889	0.00
15/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
15/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
15/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
15/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8673	9	9	9	0.00
15/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8683	9	9	9	0.00
15/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8693	9	9	9	0.00
15/07/2013	2038 On 01-August-13			Bond Future	107.62	106.5101	107.6232	106.5101	0.00
15/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
15/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
15/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
15/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	7377	8	7	8	0.00
15/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	7387	8	7	8	0.00
15/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	7367	8	7	8	0.00
15/07/2013	2050 On 01-August-13			Bond Future	107.86	106.2985	107.8613	106.2985	122.00
15/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
15/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
15/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
15/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	11139	13	11	13	0.00
15/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	11149	13	11	13	0.00
15/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	11129	13	11	13	0.00
15/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	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
15/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	AL37 On 01-August-13			Index Future	403.14	402.0230	403.1400	402.0230	0.00
15/07/2013	AL37 On 07-November-13			Index Future	408.83	407.6940	408.8270	407.6940	0.00
15/07/2013	AL7T On 01-August-13			Index Future	477.71	475.7930	477.7090	475.7930	1.00
15/07/2013	AL7T On 07-November-13			Index Future	484.45	482.5040	484.4480	482.5040	0.00
15/07/2013	ALBI On 01-August-13			Index Future	429.83	428.1850	429.8270	428.1850	751.00
15/07/2013	ALBI On 07-November-13			Index Future	435.89	434.2250	435.8900	434.2250	85.00
15/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	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
15/07/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/07/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2013	EL28 On	01-August-13			Bond Future	110.17	109.3563	110.1661	109.3563	0.00
15/07/2013	EL28 On	01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
15/07/2013	EL28 On	01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
15/07/2013	EL28 On	01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
15/07/2013	EL28 On	01-August-13	114.99	Put	Bond Future	4824	6	5	6	0.00
15/07/2013	EL28 On	01-August-13	115.00	Put	Bond Future	4834	6	5	6	0.00
15/07/2013	EL28 On	01-August-13	115.01	Put	Bond Future	4844	6	5	6	0.00
15/07/2013	ES33 On	01-August-13			Bond Future	9.30	86.2573	86.7010	86.2573	6,292.00
15/07/2013	ES33 On	01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
15/07/2013	ES33 On	01-August-13	91.02	Call	Bond Future	75650	75	76	75	0.00
15/07/2013	ES33 On	01-August-13	9.00	Put	Bond Future	2391	3	2	3	0.00
15/07/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
15/07/2013	ES33 On	07-November-13			Bond Future	9.41	83.6927	84.1427	83.6927	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
15/07/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
15/07/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
15/07/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
15/07/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7622	8	8	8	0.00
15/07/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7533	8	8	8	0.00
15/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7445	8	7	8	0.00
15/07/2013	GOVI On 01-August-13			GOVI	429.20	427.5690	429.2020	427.5690	410.00
15/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
15/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
15/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
15/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	168080	18	17	18	0.00
15/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	167980	18	17	18	0.00
15/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	167880	18	17	18	0.00
15/07/2013	GOVI On 07-November-13			GOVI	435.26	433.6010	435.2560	433.6010	0.00
15/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
15/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
15/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
15/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	107440	12	11	12	0.00
15/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	107540	12	11	12	0.00
15/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	107340	12	11	12	0.00
15/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/07/2013	IGOV On 01-August-13			Index Future	195.69	195.4790	195.6920	195.4790	1,064.00
15/07/2013	IGOV On 07-November-13			Index Future	198.48	198.2620	198.4780	198.2620	7.00
15/07/2013	ILBI On 01-August-13			Index Future	526.12	526.1160	526.1160	526.1160	186.00
15/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/07/2013	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
15/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/07/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.15	94.8400	94.8500	94.8400	0.00
15/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.18	94.8000	94.8200	94.8000	0.00
15/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.22	94.7500	94.7800	94.7500	700.00
15/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.30	94.6700	94.7000	94.6700	0.00
15/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.34	94.6000	94.6600	94.6000	0.00
15/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.41	94.5300	94.5900	94.5300	1,500.00
15/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.45	94.4900	94.5500	94.4900	0.00
15/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.58	94.3400	94.4200	94.3400	400.00
15/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.86	94.0200	94.1400	94.0200	1,000.00
15/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.12	93.7400	93.8800	93.7400	0.00
15/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.38	93.4700	93.6200	93.4700	0.00
15/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.63	93.2100	93.3700	93.2100	0.00
15/07/2013	R023 On 01-August-13			Bond Future	7.64	103.6431	104.0559	103.6431	10,999.00
15/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	2345	3	2	3	0.00
15/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	2275	3	2	3	0.00
15/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	2414	3	2	3	0.00
15/07/2013	R023 On 07-November-13			Bond Future	7.74	101.1894	101.6080	101.1894	0.00
15/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	8561	9	9	9	0.00
15/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	8489	9	8	9	0.00
15/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	8634	9	9	9	0.00
15/07/2013	R157 On 01-August-13			Bond Future	6.06	119.6723	119.7956	119.6723	21,643.00
15/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90340	90	90	90	0.00
15/07/2013	R157 On 01-August-13	116.11	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
15/07/2013	R157 On 07-November-13			Bond Future	6.18	114.5541	114.6792	114.5541	0.00
15/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	344	0	0	0	0.00
15/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	339	0	0	0	0.00
15/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	350	0	0	0	0.00
15/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1438	2	1	2	0.00
15/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1452	2	1	2	0.00
15/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1425	2	1	2	0.00
15/07/2013	R157 On 06-February-14			Bond Future	6.33	116.0924	116.2190	116.0924	0.00
15/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	455	0	0	0	0.00
15/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	466	0	0	0	0.00
15/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	461	0	0	0	0.00
15/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1552	2	2	2	0.00
15/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1563	2	2	2	0.00
15/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1541	2	2	2	0.00
15/07/2013	R157 On 08-May-14			Bond Future	6.50	110.8551	110.9834	110.8551	0.00
15/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	313	0	0	0	0.00
15/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	310	0	0	0	0.00
15/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	307	0	0	0	0.00
15/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2080	2	2	2	0.00
15/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2091	2	2	2	0.00
15/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2070	2	2	2	0.00
15/07/2013	R186 On 01-August-13			Bond Future	7.95	121.4280	122.0906	121.4280	58,556.00
15/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	61	0	0	0	5,315.00
15/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	926	1	1	1	0.00
15/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	112818	112	113	112	0.00
15/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	44	0	0	0	6,800.00
15/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	9270	9	9	9	0.00
15/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	7613	7	8	7	0.00
15/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	1770	2	2	2	0.00
15/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	254	0	0	0	6,800.00
15/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	2	0	0	0	0.00
15/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
15/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	1	0	0	0	1,000.00
15/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	10	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
15/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	33	0	0	0	6,800.00
15/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1284	2	1	2	0.00
15/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	11378	12	11	12	100.00
15/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	14594	15	15	15	0.00
15/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	2312	3	2	3	20.00
15/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	6806	7	7	7	0.00
15/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
15/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	9	0	0	0	0.00
15/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	7293	8	7	8	2,957.00
15/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	4524	5	5	5	0.00
15/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	9300	10	9	10	4,100.00
15/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	11907	13	12	13	0.00
15/07/2013	R186 On 07-November-13			Bond Future	8.04	123.1409	123.8128	123.1409	640.00
15/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4527	4	5	4	0.00
15/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	7903	7	8	7	0.00
15/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	352	0	0	0	5,290.00
15/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	4623	4	5	4	0.00
15/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	3880	4	4	4	1,000.00
15/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	4575	4	5	4	0.00
15/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	582	1	1	1	1,000.00
15/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	9487	9	9	9	0.00
15/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	4253	5	4	5	0.00
15/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1693	2	2	2	1,030.00
15/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3631	4	4	4	0.00
15/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	13168	14	13	14	0.00
15/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	15585	16	16	16	0.00
15/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3589	4	4	4	0.00
15/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1195	1	1	1	1,200.00
15/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3548	4	4	4	0.00
15/07/2013	R186 On 06-February-14			Bond Future	8.13	119.5041	120.1849	119.5041	0.00
15/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	3802	4	4	4	0.00
15/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	3766	4	4	4	0.00
15/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	3838	4	4	4	0.00
15/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	7174	8	7	8	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
15/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	7231	8	7	8	0.00
15/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	7287	8	7	8	0.00
15/07/2013	R186 On 08-May-14			Bond Future	8.22	121.1223	121.8123	121.1223	0.00
15/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2550	2	3	2	0.00
15/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2527	2	3	2	0.00
15/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2574	2	3	2	0.00
15/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	12790	13	13	13	0.00
15/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	12864	13	13	13	0.00
15/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	12938	13	13	13	0.00
15/07/2013	R197 On 01-August-13			Bond Future	275.99	275.9820	275.9895	275.9820	2,546.00
15/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	19010	19	19	19	0.00
15/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	19020	19	19	19	0.00
15/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	19000	19	19	19	0.00
15/07/2013	R201 On 01-August-13			Bond Future	5.40	105.4046	105.4682	105.4046	0.00
15/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68223	68	68	68	0.00
15/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
15/07/2013	R201 On 07-November-13			Bond Future	5.43	106.8914	106.9560	106.8914	0.00
15/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	154	0	0	0	0.00
15/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	157	0	0	0	0.00
15/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	160	0	0	0	0.00
15/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	842	1	1	1	0.00
15/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	834	1	1	1	0.00
15/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	850	1	1	1	0.00
15/07/2013	R201 On 06-February-14			Bond Future	5.43	103.9182	103.9835	103.9182	0.00
15/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	364	0	0	0	0.00
15/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	372	0	0	0	0.00
15/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	368	0	0	0	0.00
15/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	520	1	1	1	0.00
15/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	515	1	1	1	0.00
15/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	524	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
15/07/2013	R201 On 08-May-14			Bond Future	5.42	105.3253	105.3915	105.3253	0.00
15/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	236	0	0	0	0.00
15/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	238	0	0	0	0.00
15/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	234	0	0	0	0.00
15/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	636	1	1	1	0.00
15/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	640	1	1	1	0.00
15/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	644	1	1	1	0.00
15/07/2013	R202 On 01-August-13			Bond Future	205.88	205.8734	205.8821	205.8734	44,020.00
15/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	17118	17	17	17	0.00
15/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	17128	17	17	17	0.00
15/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	17108	17	17	17	0.00
15/07/2013	R203 On 01-August-13			Bond Future	6.78	108.1782	108.4229	108.1782	3,923.00
15/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	95210	95	95	95	0.00
15/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
15/07/2013	R203 On 07-November-13			Bond Future	6.90	105.5447	105.7929	105.5447	1,656.00
15/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	320	0	0	0	0.00
15/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	333	0	0	0	0.00
15/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	327	0	0	0	0.00
15/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103563	103	104	103	0.00
15/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	183	0	0	0	15.00
15/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3458	4	3	4	0.00
15/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3429	4	3	4	0.00
15/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
15/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3487	4	3	4	0.00
15/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4347	5	4	5	0.00
15/07/2013	R203 On 06-February-14			Bond Future	7.02	106.9619	107.2134	106.9619	0.00
15/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	634	1	1	1	0.00
15/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	651	1	1	1	0.00
15/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	490	0	0	0	16.00
15/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	642	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
15/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	3998	4	4	4	0.00
15/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3511	4	4	4	0.00
15/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3486	4	3	4	0.00
15/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3462	4	3	4	0.00
15/07/2013	R203 On 08-May-14			Bond Future	7.16	104.2490	104.5039	104.2490	0.00
15/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	520	0	1	0	0.00
15/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	532	0	1	0	0.00
15/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	526	0	1	0	0.00
15/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2370	2	2	2	16.00
15/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	4857	5	5	5	0.00
15/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1647	2	2	2	0.00
15/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	4806	5	5	5	0.00
15/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	4832	5	5	5	0.00
15/07/2013	R204 On 01-August-13			Bond Future	7.01	105.0814	105.3612	105.0814	25,172.00
15/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96478	96	96	96	0.00
15/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
15/07/2013	R204 On 07-November-13			Bond Future	7.12	106.5637	106.8474	106.5637	0.00
15/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	582	1	1	1	0.00
15/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	592	1	1	1	0.00
15/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	572	1	1	1	0.00
15/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1607	2	2	2	0.00
15/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4197	4	4	4	0.00
15/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2128	2	2	2	1,270.00
15/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4162	4	4	4	0.00
15/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4233	4	4	4	0.00
15/07/2013	R204 On 06-February-14			Bond Future	7.23	103.9639	104.2514	103.9639	0.00
15/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	1092	1	1	1	0.00
15/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	1104	1	1	1	0.00
15/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1117	1	1	1	0.00
15/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4604	5	5	5	0.00
15/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4573	5	5	5	0.00
15/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4543	5	5	5	0.00
15/07/2013	R204 On 08-May-14			Bond Future	7.34	105.3716	105.6630	105.3716	0.00
15/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	981	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
15/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	972	1	1	1	0.00
15/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	990	1	1	1	0.00
15/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6222	6	6	6	0.00
15/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6158	6	6	6	0.00
15/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6190	6	6	6	0.00
15/07/2013	R206 On 01-August-13			Bond Future	5.40	101.2914	101.3212	101.2914	0.00
15/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30323	30	30	30	0.00
15/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
15/07/2013	R206 On 07-November-13			Bond Future	5.55	102.7203	102.7505	102.7203	0.00
15/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	19	0	0	0	0.00
15/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	19	0	0	0	0.00
15/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	19	0	0	0	0.00
15/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	244	0	0	0	0.00
15/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	242	0	0	0	0.00
15/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	241	0	0	0	0.00
15/07/2013	R207 On 01-August-13			Bond Future	7.27	100.0155	100.3275	100.0155	23,668.00
15/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	92756	92	93	92	0.00
15/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
15/07/2013	R207 On 07-November-13			Bond Future	7.37	101.4264	101.7428	101.4264	645.00
15/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	840	1	1	1	0.00
15/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	827	1	1	1	0.00
15/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	813	1	1	1	0.00
15/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4178	4	4	4	0.00
15/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4141	4	4	4	0.00
15/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4216	4	4	4	0.00
15/07/2013	R207 On 06-February-14			Bond Future	7.48	99.1487	99.4692	99.1487	0.00
15/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1188	1	1	1	0.00
15/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1202	1	1	1	0.00
15/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1175	1	1	1	0.00
15/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5152	5	5	5	0.00
15/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5116	5	5	5	0.00
15/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5187	5	5	5	0.00
15/07/2013	R207 On 08-May-14			Bond Future	7.59	100.4913	100.8161	100.4913	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
15/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	1049	1	1	1	0.00
15/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	1059	1	1	1	0.00
15/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	1039	1	1	1	0.00
15/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7543	8	8	8	0.00
15/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7504	8	8	8	0.00
15/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7581	8	8	8	0.00
15/07/2013	R208 On 01-August-13			Bond Future	7.40	98.2063	98.5803	98.2063	18,025.00
15/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	89536	89	90	89	0.00
15/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
15/07/2013	R208 On 07-November-13			Bond Future	7.50	96.1957	96.5751	96.1957	0.00
15/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2329	2	2	2	0.00
15/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	890	1	1	1	0.00
15/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	876	1	1	1	0.00
15/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	904	1	1	1	0.00
15/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2347	3	2	3	1,520.00
15/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	4859	5	5	5	0.00
15/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	4816	5	5	5	0.00
15/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	4773	5	5	5	0.00
15/07/2013	R208 On 06-February-14			Bond Future	7.60	97.4875	97.8717	97.4875	0.00
15/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1273	1	1	1	0.00
15/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1287	1	1	1	0.00
15/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1302	1	1	1	0.00
15/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	5889	6	6	6	0.00
15/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	5849	6	6	6	0.00
15/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	5931	6	6	6	0.00
15/07/2013	R208 On 08-May-14			Bond Future	7.70	95.4109	95.8004	95.4109	0.00
15/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	1061	1	1	1	0.00
15/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	1083	1	1	1	0.00
15/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	1072	1	1	1	0.00
15/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8583	9	9	9	0.00
15/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8492	9	8	9	0.00
15/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	8537	9	9	9	0.00
15/07/2013	R209 On 01-August-13			Bond Future	8.70	77.7219	78.1273	77.7219	19,898.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	68178	68	68	68	0.00
15/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	77	0	0	0	0.00
15/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	5949	6	6	6	2,000.00
15/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
15/07/2013	R209 On 07-November-13			Bond Future	8.78	75.6740	76.0851	75.6740	0.00
15/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	3856	4	4	4	0.00
15/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	5767	6	6	6	0.00
15/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	3895	4	4	4	0.00
15/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	3304	3	3	3	0.00
15/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	3818	4	4	4	0.00
15/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	6473	6	6	6	0.00
15/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	6958	7	7	7	0.00
15/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	7959	8	8	8	0.00
15/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	3776	4	4	4	0.00
15/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	1891	2	2	2	5,000.00
15/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4369	5	4	5	4,700.00
15/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3697	4	4	4	0.00
15/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2261	2	2	2	1,000.00
15/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1301	1	1	1	1,520.00
15/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3737	4	4	4	0.00
15/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1673	2	2	2	980.00
15/07/2013	R209 On 06-February-14			Bond Future	8.87	76.6901	77.1067	76.6901	0.00
15/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	3889	4	4	4	0.00
15/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	3954	4	4	4	0.00
15/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	3922	4	4	4	0.00
15/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6468	7	6	7	0.00
15/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6420	7	6	7	0.00
15/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6371	7	6	7	0.00
15/07/2013	R209 On 08-May-14			Bond Future	8.95	74.5835	75.0057	74.5835	0.00
15/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2667	3	3	3	0.00
15/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2645	3	3	3	0.00
15/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2623	3	3	3	0.00
15/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	11761	12	12	12	0.00
15/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	11829	12	12	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
15/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	11693	12	12	12	0.00
15/07/2013	R210 On 01-August-13			Bond Future	159.40	159.3951	159.4007	159.3951	1,237.00
15/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	13599	14	14	14	0.00
15/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	13609	14	14	14	0.00
15/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	13589	14	14	14	0.00
15/07/2013	R211 On 01-August-13			Bond Future	128.41	128.4170	128.4149	128.4170	522.00
15/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1585	2	2	2	0.00
15/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1595	2	2	2	0.00
15/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1575	2	2	2	0.00
15/07/2013	R212 On 01-August-13			Bond Future	130.45	130.5520	130.4547	130.5520	21,791.00
15/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	7555	7	8	7	0.00
15/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	7545	7	8	7	0.00
15/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	7535	7	8	7	0.00
15/07/2013	R213 On 01-August-13			Bond Future	8.50	88.9800	89.4769	88.9800	8,086.00
15/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	78862	78	79	78	0.00
15/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
15/07/2013	R213 On 07-November-13			Bond Future	8.59	86.6985	87.2023	86.6985	173.00
15/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	3870	4	4	4	0.00
15/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	3831	4	4	4	0.00
15/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	3792	4	4	4	0.00
15/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	3753	4	4	4	0.00
15/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	3713	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	3794	4	4	4	0.00
15/07/2013	R213 On 06-February-14			Bond Future	8.68	87.8626	88.3731	87.8626	0.00
15/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3692	4	4	4	0.00
15/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3724	4	4	4	0.00
15/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3756	4	4	4	0.00
15/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	6769	7	7	7	0.00
15/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	6718	7	7	7	0.00
15/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	6819	7	7	7	0.00
15/07/2013	R213 On 08-May-14			Bond Future	8.76	85.5137	86.0312	85.5137	0.00
15/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2644	3	3	3	0.00
15/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2600	2	3	2	0.00
15/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2622	2	3	2	0.00
15/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	11893	12	12	12	0.00
15/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	11961	12	12	12	0.00
15/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	11826	12	12	12	0.00
15/07/2013	R214 On 01-August-13			Bond Future	8.83	78.5386	78.8754	78.5386	840.00
15/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	68427	68	68	68	0.00
15/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
15/07/2013	R214 On 07-November-13			Bond Future	8.92	76.3623	76.7039	76.3623	0.00
15/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	934	1	1	1	0.00
15/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	918	1	1	1	0.00
15/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	904	1	1	1	0.00
15/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	10824	11	11	11	0.00
15/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	10908	11	11	11	0.00
15/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	10992	11	11	11	0.00
15/07/2013	R248 On 01-August-13			Bond Future	8.92	101.4995	101.9298	101.4995	603.00
15/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	12505	13	13	13	0.00
15/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	12376	13	12	13	0.00
15/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	12635	13	13	13	0.00
15/07/2013	R248 On 07-November-13			Bond Future	9.01	98.5103	98.9467	98.5103	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
15/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
15/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	13445	14	13	14	0.00
15/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	13316	14	13	14	0.00
15/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	13574	14	14	14	0.00